

# Irish Stock Exchange Daily Bond Index Report

Thursday 30 May, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Indices Performance

Index	Close Value 30-May-2013	Previous Close Value 29-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.99	110.20	-0.186%	-0.13%	3.04%	5.71%	9.99%	5.22	5.07	3.03
All Bond Index (Return)	165.95	166.24	-0.171%	0.23%	3.75%	7.47%	65.95%	5.22	5.07	3.03
Under 3 Bond Index (Clean)	100.92	100.92	0.003%	0.01%	0.23%	-0.06%	0.92%	1.83	1.81	1.10
Under 3 Bond Index (Return)	143.06	143.04	0.014%	0.35%	0.98%	1.65%	43.06%	1.83	1.81	1.10
Under 5 Bond Index (Clean)	108.70	108.72	-0.023%	0.07%	1.01%	1.47%	8.70%	2.34	2.31	1.55
Under 5 Bond Index (Return)	155.03	155.04	-0.011%	0.42%	1.74%	3.21%	55.03%	2.34	2.31	1.55
Under 10 Bond Index (Clean)	109.74	109.92	-0.161%	-0.05%	2.67%	4.86%	9.74%	4.61	4.48	2.77
Under 10 Bond Index (Return)	161.49	161.73	-0.147%	0.29%	3.36%	6.60%	61.49%	4.61	4.48	2.77
5 Plus Bond Index (Clean)	112.33	112.63	-0.258%	-0.21%	3.96%	7.96%	12.33%	6.48	6.28	3.27
5 Plus Bond Index (Return)	174.92	175.34	-0.242%	0.14%	4.66%	9.75%	74.92%	6.48	6.28	3.27
10 Plus Bond Index (Clean)	114.84	115.24	-0.346%	-0.59%	5.42%	11.41%	14.84%	9.11	8.77	3.88
10 Plus Bond Index (Return)	185.45	186.07	-0.331%	-0.21%	6.27%	13.26%	85.45%	9.11	8.77	3.88

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.29	1.48	135	103.77	0.00	7,599	7,773	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	1.25	101	107.68	0.00	3,630	3,863	3909
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.79	6.46	282	122.25	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.16	0.53	42	109.69	0.00	10,168	11,100	11154
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.66	3.38	224	117.03	0.00	6,389	7,262	7477
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.96	2.76	224	112.72	0.00	9,256	10,178	10433
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.61	4.17	346	112.78	0.00	7,700	8,363	8684
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.76	3.62	224	120.38	0.00	6,793	7,931	8177
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.52	0.52	42	109.04	0.00	11,809	12,815	12876
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.64	3.07	224	114.71	0.00	9,052	10,106	10384
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	102.77	0.76	71	103.53	0.00	5,000	5,139	5177
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.13	1.15	78	115.28	0.00	11,760	13,421	13557

# Irish Stock Exchange Daily Bond Index Report

Thursday 30 May, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.90%	34.20%	25.90%	9.20%					7.90%	34.30%	25.90%	9.20%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.00%	12.90%	4.60%					3.90%	17.00%	12.80%	4.50%				
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%	0.00%	0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.30%	48.80%	37.00%	13.10%					11.20%	48.60%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.20%	8.60%					7.50%		24.60%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.50%			12.10%	15.10%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%				12.90%			14.90%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.80%	100.00%			13.60%				19.60%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

# Irish Stock Exchange Daily Bond Index Report

Thursday 30 May, 2013

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 30-May-2013	Previous Index Price 29-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.29	102.30	-0.007%	-0.210%	-0.202%	-0.217%	0.26	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.43	0.008%	-0.044%	0.283%	0.366%	0.69	1.67	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	115.79	115.83	-0.035%	-0.198%	-0.190%	2.200%	0.97	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.15	0.009%	0.193%	1.188%	2.463%	1.32	2.75	2.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.66	113.77	-0.104%	0.240%	2.484%	3.747%	2.19	3.91	3.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.96	110.07	-0.093%	-0.002%	2.788%	5.253%	2.49	4.80	4.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.61	108.99	-0.349%	0.099%	3.438%	7.333%	2.83	5.25	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.76	117.05	-0.252%	-0.214%	3.124%	6.378%	2.97	5.40	5.24
IE0034074488	3407448	4.5 Treas Bnd 2020	108.52	108.76	-0.213%	-0.161%	3.624%	7.669%	3.10	6.07	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.64	111.93	-0.255%	-0.185%	3.922%	7.712%	3.20	6.24	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.77	103.12	-0.339%	-0.310%	5.614%		3.56	8.28	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.13	114.53	-0.347%	-0.594%	5.417%	11.450%	3.88	9.11	8.77

Return Price Performance			Index Price 30-May-2013	Previous Index Price 29-May-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.77	103.77	0.004%	0.110%	0.468%	-2.435%	0.26	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.68	107.66	0.019%	0.301%	1.010%	-2.256%	0.69	1.67	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	122.25	122.27	-0.014%	0.376%	0.992%	5.098%	0.97	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.69	109.67	0.020%	0.539%	-2.249%	-0.078%	1.32	2.75	2.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.03	117.13	-0.088%	0.622%	3.268%	5.752%	2.19	3.91	3.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.72	112.81	-0.080%	0.327%	3.450%	6.962%	2.49	4.80	4.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.78	113.14	-0.325%	0.418%	4.030%	8.912%	2.83	5.25	5.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.38	120.66	-0.231%	0.196%	3.934%	8.495%	2.97	5.40	5.24
IE0034074488	3407448	4.5 Treas Bnd 2020	109.04	109.26	-0.201%	0.179%	0.065%	4.885%	3.10	6.07	5.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.71	114.98	-0.236%	0.177%	4.630%	9.599%	3.20	6.24	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.53	103.87	-0.326%	0.000%	6.300%		3.56	8.28	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.28	115.66	-0.331%	-0.207%	6.265%	8.004%	3.88	9.11	8.77