

Irish Stock Exchange Weekly Bond Index Report

Friday 24 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 24-May-2013	Week to Date 17-May-2013	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	110.06	-0.50%	-0.07%	3.10%	5.77%	10.06%	5.24	5.09	3.02	
All Bond Index (Return)	165.93	-0.41%	0.21%	3.73%	7.46%	65.93%	5.24	5.09	3.02	
Under 3 Bond Index (Clean)	100.91	-0.13%	0.00%	0.22%	-0.08%	0.91%	1.85	1.83	1.14	
Under 3 Bond Index (Return)	142.94	-0.05%	0.27%	0.90%	1.56%	42.94%	1.85	1.83	1.14	
Under 5 Bond Index (Clean)	108.69	-0.18%	0.07%	1.01%	1.47%	8.69%	2.36	2.32	1.57	
Under 5 Bond Index (Return)	154.91	-0.10%	0.34%	1.66%	3.13%	54.91%	2.36	2.32	1.57	
Under 10 Bond Index (Clean)	109.78	-0.43%	-0.01%	2.71%	4.90%	9.78%	4.63	4.50	2.76	
Under 10 Bond Index (Return)	161.44	-0.34%	0.27%	3.33%	6.57%	61.44%	4.63	4.50	2.76	
5 Plus Bond Index (Clean)	112.43	-0.64%	-0.13%	4.04%	8.05%	12.43%	6.50	6.30	3.26	
5 Plus Bond Index (Return)	174.93	-0.55%	0.15%	4.67%	9.76%	74.93%	6.50	6.30	3.26	
10 Plus Bond Index (Clean)	115.02	-0.95%	-0.44%	5.58%	11.58%	15.02%	9.14	8.80	3.86	
10 Plus Bond Index (Return)	185.60	-0.85%	-0.13%	6.35%	13.35%	85.60%	9.14	8.80	3.86	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.32	1.41	129	103.73	0.00	7,599	7,775	7882
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.41	1.17	95	107.58	0.00	3,630	3,863	3905
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.92	6.33	276	122.25	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.11	0.45	36	109.56	0.00	10,168	11,095	11141
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.70	3.29	218	116.99	0.00	6,389	7,265	7475
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.97	2.69	218	112.66	0.00	9,256	10,179	10427
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.76	4.10	340	112.85	0.00	7,700	8,374	8690
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.78	3.52	218	120.31	0.00	6,767	7,902	8141
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.59	0.44	36	109.03	0.00	11,809	12,823	12875
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.63	2.99	218	114.62	0.00	9,052	10,107	10378
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.04	0.70	65	103.73	0.00	5,000	5,152	5187
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.31	1.07	72	115.37	0.00	11,760	13,442	13567

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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%	34.40%	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%			9.30%	11.60%				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%			15.00%	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	5.30%			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%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-May-2013	Week to Date 17-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.32	-0.11%	-0.19%	-0.18%	-0.19%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.41	-0.14%	-0.06%	0.26%	0.35%	0.75	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	115.92	-0.01%	-0.09%	-0.08%	2.31%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	-0.15%	0.15%	1.14%	2.42%	1.36	2.76	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.70	-0.33%	0.28%	2.53%	3.79%	2.19	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	-0.43%	0.01%	2.80%	5.26%	2.50	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	-0.48%	0.24%	3.58%	7.48%	2.81	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.78	-0.48%	-0.19%	3.15%	6.40%	2.97	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	108.59	-0.59%	-0.10%	3.69%	7.73%	3.10	6.09	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.63	-0.68%	-0.19%	3.91%	7.70%	3.20	6.26	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.04	-0.80%	-0.05%	5.89%		3.53	8.31	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.31	-0.95%	-0.44%	5.58%	11.63%	3.86	9.14	8.80

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-May-2013	Week to Date 17-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.73	-0.03%	0.07%	0.43%	-2.47%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.58	-0.06%	0.21%	0.92%	-2.34%	0.75	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	122.25	0.13%	0.37%	0.99%	5.09%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.56	-0.07%	0.42%	-2.36%	-0.19%	1.36	2.76	2.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.99	-0.23%	0.59%	3.23%	5.71%	2.19	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.66	-0.34%	0.27%	3.39%	6.90%	2.50	4.82	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.85	-0.39%	0.49%	4.10%	8.99%	2.81	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.31	-0.37%	0.14%	3.87%	8.43%	2.97	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.03	-0.51%	0.17%	0.06%	4.88%	3.10	6.09	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.62	-0.58%	0.10%	4.55%	9.51%	3.20	6.26	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.73	-0.72%	0.19%	6.51%		3.53	8.31	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.37	-0.85%	-0.13%	6.35%	8.09%	3.86	9.14	8.80