

# Irish Stock Exchange Daily Bond Index Report

Monday 27 May, 2013

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 27-May-2013	Previous Close Value 24-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.03	110.06	-0.023%	-0.09%	3.07%	5.74%	10.03%	5.24	5.08	3.03
All Bond Index (Return)	165.95	165.93	0.013%	0.23%	3.75%	7.47%	65.95%	5.24	5.08	3.03
Under 3 Bond Index (Clean)	100.90	100.91	-0.007%	-0.01%	0.21%	-0.09%	0.90%	1.85	1.82	1.14
Under 3 Bond Index (Return)	142.98	142.94	0.027%	0.29%	0.92%	1.59%	42.98%	1.85	1.82	1.14
Under 5 Bond Index (Clean)	108.69	108.69	-0.003%	0.06%	1.01%	1.47%	8.69%	2.36	2.32	1.57
Under 5 Bond Index (Return)	154.96	154.91	0.032%	0.38%	1.70%	3.17%	54.96%	2.36	2.32	1.57
Under 10 Bond Index (Clean)	109.77	109.78	-0.015%	-0.03%	2.70%	4.88%	9.77%	4.62	4.50	2.77
Under 10 Bond Index (Return)	161.48	161.44	0.020%	0.29%	3.35%	6.59%	61.48%	4.62	4.50	2.77
5 Plus Bond Index (Clean)	112.39	112.43	-0.031%	-0.16%	4.01%	8.02%	12.39%	6.50	6.30	3.26
5 Plus Bond Index (Return)	174.94	174.93	0.005%	0.16%	4.68%	9.76%	74.94%	6.50	6.30	3.26
10 Plus Bond Index (Clean)	114.94	115.02	-0.068%	-0.50%	5.51%	11.51%	14.94%	9.13	8.79	3.87
10 Plus Bond Index (Return)	185.54	185.60	-0.029%	-0.16%	6.32%	13.32%	85.54%	9.13	8.79	3.87

## 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	102.31	1.45	132	103.75	0.00	7,599	7,774	7884
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.39	1.21	98	107.59	0.00	3,630	3,862	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.90	6.39	279	122.29	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.11	0.49	39	109.60	0.00	10,168	11,095	11145
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.71	3.33	221	117.04	0.00	6,389	7,265	7478
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.97	2.73	221	112.70	0.00	9,256	10,179	10431
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.70	4.14	343	112.84	0.00	7,700	8,370	8689
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.73	3.57	221	120.30	0.00	6,793	7,898	8140
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.58	0.48	39	109.06	0.00	11,809	12,821	12878
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.61	3.03	221	114.64	0.00	9,052	10,103	10377
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.03	0.73	68	103.75	0.00	5,000	5,151	5188
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.23	1.11	75	115.34	0.00	11,760	13,433	13563

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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%			12.00%	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%

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## Bond Index Constituent

Clean Price Performance			Index Price 27-May-2013	Previous Index Price 24-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	102.31	102.32	-0.010%	-0.195%	-0.187%	-0.202%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.39	106.41	-0.026%	-0.089%	0.237%	0.321%	0.76	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	115.90	115.92	-0.017%	-0.103%	-0.095%	2.297%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.11	0.003%	0.150%	1.145%	2.419%	1.36	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.71	113.70	0.009%	0.291%	2.537%	3.800%	2.18	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	109.97	0.000%	0.007%	2.798%	5.263%	2.50	4.81	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.70	108.76	-0.048%	0.189%	3.532%	7.430%	2.82	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.73	116.78	-0.047%	-0.237%	3.100%	6.353%	2.98	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	108.58	108.59	-0.012%	-0.113%	3.673%	7.721%	3.10	6.08	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.61	111.63	-0.021%	-0.215%	3.891%	7.680%	3.21	6.25	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.03	103.04	-0.010%	-0.063%	5.876%		3.53	8.30	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.23	114.31	-0.068%	-0.505%	5.512%	11.549%	3.87	9.13	8.79

Return Price Performance			Index Price 27-May-2013	Previous Index Price 24-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	103.75	103.73	0.022%	0.093%	0.450%	-2.452%	0.33	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.59	107.58	0.008%	0.222%	0.931%	-2.333%	0.76	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	122.29	122.25	0.040%	0.410%	1.026%	5.133%	0.96	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.60	109.56	0.037%	0.461%	-2.325%	-0.156%	1.36	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.04	116.99	0.048%	0.634%	3.280%	5.763%	2.18	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.70	112.66	0.033%	0.303%	3.425%	6.936%	2.50	4.81	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.84	112.85	-0.015%	0.472%	4.086%	8.971%	2.82	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.30	120.31	-0.005%	0.132%	3.868%	8.426%	2.98	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.06	109.03	0.023%	0.194%	0.080%	4.901%	3.10	6.08	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.64	114.62	0.016%	0.113%	4.562%	9.529%	3.21	6.25	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.75	103.73	0.021%	0.215%	6.529%		3.53	8.30	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.34	115.37	-0.029%	-0.156%	6.320%	8.059%	3.87	9.13	8.79