

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 May, 2013

28 Anglesea Street  
Dublin 2, Ireland  
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info@ise.ie

## Bond Indices Performance

Index	Close Value 28-May-2013	Previous Close Value 27-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.38	110.03	0.321%	0.23%	3.41%	6.08%	10.38%	5.24	5.09	2.97
All Bond Index (Return)	166.49	165.95	0.327%	0.55%	4.08%	7.82%	66.49%	5.24	5.09	2.97
Under 3 Bond Index (Clean)	100.97	100.90	0.068%	0.06%	0.28%	-0.02%	0.97%	1.84	1.82	1.10
Under 3 Bond Index (Return)	143.09	142.98	0.079%	0.37%	1.00%	1.67%	43.09%	1.84	1.82	1.10
Under 5 Bond Index (Clean)	108.80	108.69	0.097%	0.16%	1.11%	1.57%	8.80%	2.36	2.32	1.53
Under 5 Bond Index (Return)	155.13	154.96	0.108%	0.49%	1.80%	3.28%	55.13%	2.36	2.32	1.53
Under 10 Bond Index (Clean)	110.07	109.77	0.279%	0.25%	2.98%	5.18%	10.07%	4.62	4.50	2.71
Under 10 Bond Index (Return)	161.94	161.48	0.285%	0.57%	3.65%	6.90%	61.94%	4.62	4.50	2.71
5 Plus Bond Index (Clean)	112.86	112.39	0.419%	0.26%	4.45%	8.47%	12.86%	6.50	6.30	3.20
5 Plus Bond Index (Return)	175.68	174.94	0.423%	0.58%	5.12%	10.23%	75.68%	6.50	6.30	3.20
10 Plus Bond Index (Clean)	115.61	114.94	0.582%	0.08%	6.13%	12.15%	15.61%	9.14	8.80	3.81
10 Plus Bond Index (Return)	186.64	185.54	0.589%	0.43%	6.95%	13.99%	86.64%	9.14	8.80	3.81

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.32	1.46	133	103.78	0.00	7,599	7,775	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.42	1.22	99	107.64	0.00	3,630	3,863	3907
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.93	6.42	280	122.35	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.25	0.50	40	109.75	0.00	10,168	11,109	11160
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.93	3.35	222	117.27	0.00	6,389	7,279	7493
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	2.74	222	112.96	0.00	9,256	10,202	10455
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.11	4.15	344	113.25	0.00	7,700	8,401	8720
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.18	3.59	222	120.76	0.00	6,793	7,959	8203
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.95	0.49	40	109.45	0.00	11,809	12,866	12924
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.17	3.04	222	115.21	0.00	9,052	10,153	10428
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.57	0.74	69	104.31	0.00	5,000	5,179	5215
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.90	1.12	76	116.02	0.00	11,760	13,511	13643

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	9.10%			
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%	14.90%								10.50%			12.10%	15.00%		
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%	18.80%								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%	
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>							<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance			Index Price 28-May-2013	Previous Index Price 27-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	102.32	102.31	0.010%	-0.185%	-0.178%	-0.192%	0.30	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.42	106.39	0.028%	-0.061%	0.266%	0.349%	0.73	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	115.90	0.026%	-0.078%	-0.069%	2.323%	0.95	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.25	109.11	0.124%	0.274%	1.270%	2.546%	1.31	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.93	113.71	0.186%	0.478%	2.728%	3.994%	2.14	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	109.97	0.232%	0.239%	3.036%	5.507%	2.45	4.81	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.11	108.70	0.370%	0.559%	3.914%	7.827%	2.75	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.18	116.73	0.383%	0.145%	3.495%	6.761%	2.91	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	108.95	108.58	0.348%	0.235%	4.034%	8.096%	3.04	6.08	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.17	111.61	0.497%	0.282%	4.408%	8.215%	3.13	6.25	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.57	103.03	0.526%	0.463%	6.433%		3.46	8.30	8.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.90	114.23	0.582%	0.074%	6.126%	12.199%	3.81	9.14	8.80

Return Price Performance			Index Price 28-May-2013	Previous Index Price 27-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	103.78	103.75	0.020%	0.113%	0.471%	-2.432%	0.30	0.63	0.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.64	107.59	0.040%	0.262%	0.971%	-2.294%	0.73	1.68	1.67
IE0004680173	0468017	8.25 Treas Bnd 2015	122.35	122.29	0.043%	0.453%	1.070%	5.179%	0.95	2.02	2.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.75	109.60	0.135%	0.597%	-2.193%	-0.021%	1.31	2.76	2.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.27	117.04	0.194%	0.829%	3.480%	5.968%	2.14	3.93	3.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.96	112.70	0.237%	0.540%	3.670%	7.190%	2.45	4.81	4.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.25	112.84	0.368%	0.841%	4.469%	9.371%	2.75	5.27	5.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.76	120.30	0.385%	0.518%	4.268%	8.844%	2.91	5.42	5.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.45	109.06	0.358%	0.552%	0.438%	5.276%	3.04	6.08	5.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.21	114.64	0.496%	0.610%	5.081%	10.072%	3.13	6.25	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.31	103.75	0.533%	0.750%	7.097%		3.46	8.30	8.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.02	115.34	0.589%	0.432%	6.946%	8.695%	3.81	9.14	8.80