

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 May, 2013

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Bond Indices Performance

Index	Close Value 29-May-2013	Previous Close Value 28-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.20	110.38	-0.167%	0.06%	3.23%	5.90%	10.20%	5.23	5.07	3.00
All Bond Index (Return)	166.24	166.49	-0.153%	0.40%	3.93%	7.66%	66.24%	5.23	5.07	3.00
Under 3 Bond Index (Clean)	100.92	100.97	-0.049%	0.01%	0.23%	-0.07%	0.92%	1.83	1.81	1.11
Under 3 Bond Index (Return)	143.04	143.09	-0.036%	0.34%	0.97%	1.63%	43.04%	1.83	1.81	1.11
Under 5 Bond Index (Clean)	108.72	108.80	-0.069%	0.09%	1.04%	1.50%	8.72%	2.34	2.31	1.54
Under 5 Bond Index (Return)	155.04	155.13	-0.056%	0.43%	1.75%	3.22%	55.04%	2.34	2.31	1.54
Under 10 Bond Index (Clean)	109.92	110.07	-0.143%	0.11%	2.84%	5.03%	9.92%	4.61	4.49	2.73
Under 10 Bond Index (Return)	161.73	161.94	-0.128%	0.44%	3.51%	6.76%	61.73%	4.61	4.49	2.73
5 Plus Bond Index (Clean)	112.63	112.86	-0.210%	0.05%	4.23%	8.24%	12.63%	6.49	6.29	3.23
5 Plus Bond Index (Return)	175.34	175.68	-0.195%	0.39%	4.91%	10.01%	75.34%	6.49	6.29	3.23
10 Plus Bond Index (Clean)	115.24	115.61	-0.322%	-0.25%	5.78%	11.79%	15.24%	9.12	8.78	3.84
10 Plus Bond Index (Return)	186.07	186.64	-0.306%	0.12%	6.62%	13.64%	86.07%	9.12	8.78	3.84

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon 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	102.30	1.47	134	103.77	0.00	7,599	7,773	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.43	1.23	100	107.66	0.00	3,630	3,863	3908
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.83	6.44	281	122.27	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.15	0.52	41	109.67	0.00	10,168	11,099	11151
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.77	3.36	223	117.13	0.00	6,389	7,269	7484
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.07	2.75	223	112.81	0.00	9,256	10,187	10442
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.99	4.16	345	113.14	0.00	7,700	8,392	8712
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.05	3.61	223	120.66	0.00	6,793	7,951	8196
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.76	0.51	41	109.26	0.00	11,809	12,843	12902
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.93	3.06	223	114.98	0.00	9,052	10,132	10408
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.12	0.75	70	103.87	0.00	5,000	5,156	5194
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.53	1.14	77	115.66	0.00	11,760	13,468	13602

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2013	Previous Index Price 28-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	102.30	102.32	-0.018%	-0.203%	-0.195%	-0.210%	0.26	0.62	0.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.43	106.42	0.009%	-0.052%	0.275%	0.358%	0.70	1.67	1.66
IE0004680173	0468017	8.25 Treas Bnd 2015	115.83	115.93	-0.086%	-0.164%	-0.155%	2.235%	0.96	2.00	1.99
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.25	-0.090%	0.184%	1.179%	2.454%	1.33	2.75	2.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.77	113.93	-0.133%	0.344%	2.591%	3.855%	2.16	3.92	3.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.07	110.23	-0.148%	0.091%	2.884%	5.351%	2.47	4.80	4.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.99	109.11	-0.110%	0.449%	3.800%	7.709%	2.76	5.26	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.05	117.18	-0.107%	0.038%	3.385%	6.647%	2.93	5.40	5.25
IE0034074488	3407448	4.5 Treas Bnd 2020	108.76	108.95	-0.182%	0.052%	3.845%	7.899%	3.07	6.07	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.93	112.17	-0.211%	0.070%	4.187%	7.986%	3.16	6.24	6.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.12	103.57	-0.432%	0.029%	5.974%		3.52	8.29	8.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.53	114.90	-0.322%	-0.248%	5.784%	11.838%	3.84	9.12	8.78

Return Price Performance			Index Price 29-May-2013	Previous Index Price 28-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	103.78	-0.007%	0.106%	0.464%	-2.439%	0.26	0.62	0.62
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.66	107.64	0.020%	0.282%	0.992%	-2.274%	0.70	1.67	1.66
IE0004680173	0468017	8.25 Treas Bnd 2015	122.27	122.35	-0.063%	0.390%	1.006%	5.112%	0.96	2.00	1.99
IE0006857530	0685753	4.6 Treas Bnd 2016	109.67	109.75	-0.077%	0.519%	-2.269%	-0.098%	1.33	2.75	2.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.13	117.27	-0.117%	0.711%	3.359%	5.845%	2.16	3.92	3.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.81	112.96	-0.133%	0.407%	3.532%	7.047%	2.47	4.80	4.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.14	113.25	-0.095%	0.745%	4.370%	9.267%	2.76	5.26	5.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.66	120.76	-0.089%	0.428%	4.175%	8.746%	2.93	5.40	5.25
IE0034074488	3407448	4.5 Treas Bnd 2020	109.26	109.45	-0.170%	0.381%	0.267%	5.097%	3.07	6.07	5.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.98	115.21	-0.194%	0.414%	4.877%	9.858%	3.16	6.24	6.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.87	104.31	-0.419%	0.327%	6.648%		3.52	8.29	8.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.66	116.02	-0.306%	0.125%	6.618%	8.363%	3.84	9.12	8.78