

# Irish Stock Exchange Daily Bond Index Report

Friday 31 May, 2013

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## Bond Indices Performance

Index	Close Value 31-May-2013	Previous Close Value 30-May-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	109.29	109.99	-0.638%	-0.76%	2.38%	5.03%	9.29%	5.20	5.04	3.15
All Bond Index (Return)	164.93	165.95	-0.615%	-0.39%	3.11%	6.81%	64.93%	5.20	5.04	3.15
Under 3 Bond Index (Clean)	100.78	100.92	-0.140%	-0.13%	0.09%	-0.20%	0.78%	1.83	1.80	1.17
Under 3 Bond Index (Return)	142.88	143.06	-0.127%	0.22%	0.85%	1.52%	42.88%	1.83	1.80	1.17
Under 5 Bond Index (Clean)	108.47	108.70	-0.213%	-0.15%	0.80%	1.26%	8.47%	2.34	2.30	1.64
Under 5 Bond Index (Return)	154.72	155.03	-0.197%	0.22%	1.54%	3.01%	54.72%	2.34	2.30	1.64
Under 10 Bond Index (Clean)	109.13	109.74	-0.553%	-0.60%	2.10%	4.28%	9.13%	4.59	4.47	2.88
Under 10 Bond Index (Return)	160.63	161.49	-0.531%	-0.24%	2.81%	6.04%	60.63%	4.59	4.47	2.88
5 Plus Bond Index (Clean)	111.41	112.33	-0.826%	-1.04%	3.10%	7.07%	11.41%	6.47	6.26	3.39
5 Plus Bond Index (Return)	173.52	174.92	-0.798%	-0.66%	3.82%	8.87%	73.52%	6.47	6.26	3.39
10 Plus Bond Index (Clean)	113.50	114.84	-1.169%	-1.75%	4.19%	10.10%	13.50%	9.09	8.74	4.01
10 Plus Bond Index (Return)	183.33	185.45	-1.145%	-1.35%	5.05%	11.97%	83.33%	9.09	8.74	4.01

## 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	102.25	1.49	136	103.74	0.00	7,599	7,770	7883
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	1.26	102	107.61	0.00	3,630	3,860	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.63	6.46	282	122.09	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.91	0.54	43	109.45	0.00	10,168	11,074	11130
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.16	3.39	225	116.55	0.00	6,389	7,230	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.41	2.77	225	112.19	0.00	9,256	10,127	10383
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.97	4.18	347	112.15	0.00	7,715	8,313	8635
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.89	3.64	225	119.52	0.00	6,796	7,872	8119
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.64	0.53	43	108.17	0.00	11,809	12,710	12773
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.72	3.08	225	113.80	0.00	9,059	10,022	10301
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.64	0.77	72	102.41	0.00	5,000	5,082	5121
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.79	1.17	79	113.96	0.00	11,760	13,264	13401



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## Bond Index Constituent

Clean Price Performance			Index Price 31-May-2013	Previous Index Price 30-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	102.25	102.29	-0.042%	-0.252%	-0.244%	-0.258%	0.31	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	106.43	-0.078%	-0.122%	0.204%	0.288%	0.74	1.66	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	115.79	-0.138%	-0.336%	-0.328%	2.058%	1.03	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	108.91	109.16	-0.229%	-0.037%	0.957%	2.228%	1.41	2.74	2.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.16	113.66	-0.440%	-0.201%	2.033%	3.291%	2.30	3.91	3.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.96	-0.500%	-0.502%	2.274%	4.726%	2.60	4.79	4.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.97	108.61	-0.589%	-0.491%	2.829%	6.701%	2.94	5.25	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.89	116.76	-0.743%	-0.955%	2.358%	5.588%	3.11	5.39	5.23
IE0034074488	3407448	4.5 Treas Bnd 2020	107.64	108.52	-0.818%	-0.978%	2.776%	6.788%	3.24	6.06	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.72	111.64	-0.829%	-1.012%	3.061%	6.819%	3.33	6.23	6.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.64	102.77	-1.100%	-1.406%	4.453%		3.70	8.27	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.79	114.13	-1.170%	-1.757%	4.184%	10.146%	4.01	9.09	8.74

Return Price Performance			Index Price 31-May-2013	Previous Index Price 30-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	103.74	103.77	-0.031%	0.079%	0.437%	-2.465%	0.31	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	107.68	-0.065%	0.236%	0.945%	-2.319%	0.74	1.66	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	122.09	122.25	-0.131%	0.245%	0.860%	4.960%	1.03	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.45	109.69	-0.216%	0.322%	-2.460%	-0.294%	1.41	2.74	2.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	117.03	-0.414%	0.205%	2.840%	5.313%	2.30	3.91	3.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.19	112.72	-0.477%	-0.152%	2.956%	6.451%	2.60	4.79	4.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.15	112.78	-0.557%	-0.142%	3.451%	8.305%	2.94	5.25	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.52	120.38	-0.708%	-0.514%	3.198%	7.727%	3.11	5.39	5.23
IE0034074488	3407448	4.5 Treas Bnd 2020	108.17	109.04	-0.802%	-0.625%	-0.738%	4.044%	3.24	6.06	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.80	114.71	-0.794%	-0.618%	3.799%	8.729%	3.33	6.23	6.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.41	103.53	-1.081%	-1.081%	5.151%		3.70	8.27	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.96	115.28	-1.145%	-1.350%	5.049%	6.767%	4.01	9.09	8.74