

Irish Stock Exchange Weekly Bond Index Report

Friday 12 July, 2013

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Bond Indices Performance

Index	Close Value 12-Jul-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-Jul-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.62	0.21%	0.86%	0.86%	3.42%	7.62%	5.09	4.92	3.43
All Bond Index (Return)	163.26	0.29%	1.01%	1.01%	5.73%	63.26%	5.09	4.92	3.43
Under 3 Bond Index (Clean)	100.11	0.03%	0.27%	0.27%	-0.87%	0.11%	1.71	1.69	1.37
Under 3 Bond Index (Return)	142.61	0.11%	0.43%	0.43%	1.32%	42.61%	1.71	1.69	1.37
Under 5 Bond Index (Clean)	107.55	0.09%	0.39%	0.39%	0.41%	7.55%	2.22	2.18	1.88
Under 5 Bond Index (Return)	154.19	0.17%	0.55%	0.55%	2.65%	54.19%	2.22	2.18	1.88
Under 10 Bond Index (Clean)	107.57	0.17%	0.75%	0.75%	2.78%	7.57%	4.49	4.35	3.17
Under 10 Bond Index (Return)	159.15	0.25%	0.90%	0.90%	5.06%	59.15%	4.49	4.35	3.17
5 Plus Bond Index (Clean)	109.36	0.26%	1.06%	1.06%	5.10%	9.36%	6.37	6.15	3.67
5 Plus Bond Index (Return)	171.25	0.34%	1.21%	1.21%	7.45%	71.25%	6.37	6.15	3.67
10 Plus Bond Index (Clean)	111.07	0.48%	1.53%	1.53%	7.74%	11.07%	8.95	8.58	4.25
10 Plus Bond Index (Return)	180.43	0.56%	1.70%	1.70%	10.20%	80.43%	8.95	8.58	4.25

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	101.91	1.95	178	103.86	0.00	7,599	7,743	7892
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.86	1.78	144	107.63	0.00	3,664	3,879	3944
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.07	7.43	324	122.50	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.07	85	108.93	0.00	10,168	10,967	11076
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.57	4.02	267	115.59	0.00	6,389	7,128	7385
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.61	3.29	267	110.90	0.00	9,257	9,961	10266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.91	0.29	24	106.20	0.00	7,700	8,155	8178
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.77	4.32	267	118.08	0.00	6,780	7,713	8006
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.67	1.05	85	106.72	0.00	11,809	12,478	12602
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.69	3.66	267	112.35	0.00	9,052	9,839	10170
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.23	1.22	114	101.45	0.00	5,044	5,056	5117
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.37	1.79	121	112.16	0.00	11,745	12,964	13174

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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	8.10%	34.30%	26.00%	9.30%					8.10%	34.40%	26.00%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.20%	13.00%	4.70%					4.00%	17.20%	13.00%	4.70%				
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	11.40%	48.50%	36.90%	13.20%					11.30%	48.30%	36.50%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	8.60%					7.60%		24.40%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.10%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.30%				8.40%			9.70%	12.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.00%			9.30%	11.70%				8.20%			9.50%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%				12.90%			14.90%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.40%			12.00%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	100.00%			13.50%				19.50%	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 12-Jul-2013	Week to Date 5-Jul-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.91	-0.06%	-0.14%	-0.14%	-0.60%	0.17	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.86	0.04%	0.29%	0.29%	-0.18%	0.78	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	115.07	0.10%	0.24%	0.24%	1.56%	0.92	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	0.10%	0.56%	0.56%	1.24%	1.66	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	0.26%	0.76%	0.76%	1.84%	2.59	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.61	0.14%	0.66%	0.66%	3.00%	2.92	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.91	0.21%	0.79%	0.79%	4.67%	3.28	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.77	0.20%	0.75%	0.75%	3.66%	3.42	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	105.67	0.13%	0.86%	0.86%	4.84%	3.54	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.69	0.30%	1.30%	1.30%	4.86%	3.61	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.23	0.41%	1.62%	1.62%		3.87	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.37	0.48%	1.53%	1.53%	7.78%	4.25	8.95	8.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Jul-2013	Week to Date 5-Jul-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.86	0.01%	0.02%	0.02%	-2.36%	0.17	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.63	0.12%	0.45%	0.45%	-2.30%	0.78	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	122.50	0.23%	0.49%	0.49%	5.31%	0.92	1.89	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	0.18%	0.72%	0.72%	-0.77%	1.66	2.63	2.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.59	0.34%	0.92%	0.92%	4.45%	2.59	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	0.22%	0.80%	0.80%	5.23%	2.92	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.20	0.29%	0.94%	0.94%	2.56%	3.28	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.08	0.29%	0.91%	0.91%	6.43%	3.42	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	106.72	0.21%	1.02%	1.02%	2.65%	3.54	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	0.37%	1.43%	1.43%	7.34%	3.61	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.45	0.48%	1.76%	1.76%		3.87	8.15	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.16	0.56%	1.70%	1.70%	5.08%	4.25	8.95	8.58