

Irish Stock Exchange Weekly Bond Index Report

Friday 26 July, 2013

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Bond Indices Performance

Index	Close Value 26-Jul-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 19-Jul-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.66	-0.17%	0.89%	0.89%	3.46%	7.66%	5.09	4.92	3.41
All Bond Index (Return)	163.60	-0.08%	1.21%	1.21%	5.95%	63.60%	5.09	4.92	3.41
Under 3 Bond Index (Clean)	100.04	-0.02%	0.20%	0.20%	-0.94%	0.04%	1.72	1.69	1.36
Under 3 Bond Index (Return)	142.72	0.06%	0.51%	0.51%	1.41%	42.72%	1.72	1.69	1.36
Under 5 Bond Index (Clean)	107.50	-0.01%	0.35%	0.35%	0.36%	7.50%	2.23	2.19	1.87
Under 5 Bond Index (Return)	154.37	0.07%	0.67%	0.67%	2.77%	54.37%	2.23	2.19	1.87
Under 10 Bond Index (Clean)	107.61	-0.12%	0.79%	0.79%	2.82%	7.61%	4.49	4.35	3.16
Under 10 Bond Index (Return)	159.47	-0.04%	1.10%	1.10%	5.27%	59.47%	4.49	4.35	3.16
5 Plus Bond Index (Clean)	109.44	-0.24%	1.14%	1.14%	5.18%	9.44%	6.34	6.11	3.65
5 Plus Bond Index (Return)	171.67	-0.15%	1.46%	1.46%	7.71%	71.67%	6.34	6.11	3.65
10 Plus Bond Index (Clean)	111.11	-0.47%	1.57%	1.57%	7.79%	11.11%	8.91	8.55	4.24
10 Plus Bond Index (Return)	180.84	-0.37%	1.93%	1.93%	10.45%	80.84%	8.91	8.55	4.24

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	Clean	Dirty
											O/S(m)	Price	Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.74	2.10	192	103.84	0.00	6,849	6,968	7112
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.73	1.95	158	107.68	0.00	3,664	3,874	3945
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.16	7.75	338	121.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	1.25	99	109.11	0.00	10,168	10,968	11095
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.63	4.23	281	115.86	0.00	6,389	7,132	7402
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.90	3.46	281	111.36	0.00	9,258	9,989	10310
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.17	0.46	38	106.62	0.00	7,718	8,193	8229
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.75	4.54	281	118.29	0.00	6,785	7,718	8026
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.69	1.22	99	106.91	0.00	11,814	12,487	12631
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.63	3.85	281	112.48	0.00	9,052	9,833	10182
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.33	1.37	128	101.70	0.00	5,051	5,068	5137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.42	2.00	135	112.42	0.00	11,745	12,969	13204

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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	7.30%	31.90%	24.10%	8.50%					7.30%	32.10%	24.10%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.80%	13.40%	4.70%					4.10%	17.80%	13.30%	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	11.50%	50.30%	37.90%	13.30%					11.40%	50.10%	37.50%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%					7.60%		25.00%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.10%				10.60%			12.30%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	12.40%				8.50%			9.80%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.30%			9.50%	11.90%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.80%				10.50%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.60%				5.30%			6.10%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.60%				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 26-Jul-2013	Week to Date 19-Jul-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.74	-0.05%	-0.30%	-0.30%	-0.76%	0.22	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.73	-0.05%	0.18%	0.18%	-0.29%	0.77	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	114.16	-0.67%	-0.55%	-0.55%	0.76%	1.21	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	0.02%	0.56%	0.56%	1.24%	1.62	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	0.00%	0.81%	0.81%	1.89%	2.55	3.76	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.90	0.01%	0.93%	0.93%	3.27%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.17	-0.13%	1.02%	1.02%	4.92%	3.23	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.75	-0.19%	0.73%	0.73%	3.64%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	105.69	-0.22%	0.88%	0.88%	4.86%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.63	-0.28%	1.24%	1.24%	4.80%	3.62	6.07	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.33	-0.35%	1.73%	1.73%		3.86	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.42	-0.47%	1.57%	1.57%	7.83%	4.24	8.91	8.55

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-Jul-2013	Week to Date 19-Jul-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.84	0.02%	0.00%	0.00%	-2.37%	0.22	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.68	0.03%	0.49%	0.49%	-2.25%	0.77	1.51	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	121.91	-0.50%	0.01%	0.01%	4.80%	1.21	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	0.10%	0.88%	0.88%	-0.61%	1.62	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.86	0.09%	1.16%	1.16%	4.69%	2.55	3.76	3.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.36	0.09%	1.22%	1.22%	5.67%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.62	-0.05%	1.34%	1.34%	2.97%	3.23	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	-0.09%	1.09%	1.09%	6.61%	3.41	5.23	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	106.91	-0.14%	1.20%	1.20%	2.84%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.48	-0.19%	1.55%	1.55%	7.47%	3.62	6.07	5.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.70	-0.27%	2.01%	2.01%		3.86	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.42	-0.37%	1.93%	1.93%	5.32%	4.24	8.91	8.55