

Irish Stock Exchange Weekly Bond Index Report

Friday 7 June, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 7-Jun-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 31-May-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.59	-1.55%	-1.55%	0.79%	3.40%	7.59%	5.16	4.99	3.45
All Bond Index (Return)	162.55	-1.44%	-1.44%	1.62%	5.27%	62.55%	5.16	4.99	3.45
Under 3 Bond Index (Clean)	100.28	-0.50%	-0.50%	-0.41%	-0.70%	0.28%	1.81	1.78	1.43
Under 3 Bond Index (Return)	142.28	-0.42%	-0.42%	0.43%	1.09%	42.28%	1.81	1.78	1.43
Under 5 Bond Index (Clean)	107.76	-0.65%	-0.65%	0.14%	0.60%	7.76%	2.31	2.27	1.90
Under 5 Bond Index (Return)	153.86	-0.56%	-0.56%	0.97%	2.43%	53.86%	2.31	2.27	1.90
Under 10 Bond Index (Clean)	107.59	-1.41%	-1.41%	0.66%	2.81%	7.59%	4.56	4.42	3.19
Under 10 Bond Index (Return)	158.54	-1.30%	-1.30%	1.47%	4.66%	58.54%	4.56	4.42	3.19
5 Plus Bond Index (Clean)	109.23	-1.96%	-1.96%	1.08%	4.98%	9.23%	6.43	6.20	3.70
5 Plus Bond Index (Return)	170.34	-1.83%	-1.83%	1.92%	6.87%	70.34%	6.43	6.20	3.70
10 Plus Bond Index (Clean)	110.71	-2.46%	-2.46%	1.62%	7.40%	10.71%	9.04	8.67	4.29
10 Plus Bond Index (Return)	179.03	-2.34%	-2.34%	2.59%	9.35%	79.03%	9.04	8.67	4.29

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	102.16	1.57	143	103.72	0.00	7,599	7,762	7881
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.05	1.34	109	107.39	0.00	3,630	3,849	3898
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.36	6.62	289	121.98	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.97	0.63	50	108.60	0.00	10,168	10,979	11043
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.90	3.50	232	115.39	0.00	6,389	7,149	7373
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.75	2.86	232	110.61	0.00	9,256	9,973	10238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.00	4.27	354	110.27	0.00	7,700	8,178	8507
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.92	3.75	232	117.67	0.00	6,798	7,748	8003
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.66	0.62	50	106.28	0.00	11,809	12,478	12550
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.52	3.18	232	111.70	0.00	9,052	9,831	10119
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.22	0.84	79	100.06	0.00	5,000	4,961	5003
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.02	1.27	86	111.29	0.00	11,757	12,938	13087

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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%	26.10%	9.40%					8.10%	34.50%	26.10%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.00%	12.90%	4.60%					4.00%	17.10%	12.90%	4.60%				
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%	48.60%	36.90%	13.20%					11.30%	48.40%	36.60%	13.00%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.00%	8.60%					7.50%		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%			9.90%	12.40%				8.70%			10.10%	12.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			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%				12.80%			14.80%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.50%				5.10%			5.90%	7.40%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	100.00%			13.40%				19.40%	100.00%		
									100%	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 07-Jun-2013	Week to Date 31-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.16	-0.09%	-0.09%	-0.34%	-0.35%	0.36	0.60	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.05	-0.28%	-0.28%	-0.08%	0.00%	0.87	1.65	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	115.36	-0.23%	-0.23%	-0.56%	1.82%	1.09	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.97	-0.86%	-0.86%	0.08%	1.34%	1.71	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.90	-1.11%	-1.11%	0.90%	2.14%	2.57	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.75	-1.52%	-1.52%	0.72%	3.14%	2.91	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.00	-1.82%	-1.82%	0.96%	4.76%	3.29	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.92	-1.70%	-1.70%	0.62%	3.79%	3.42	5.37	5.19
IE0034074488	3407448	4.5 Treas Bnd 2020	105.66	-1.83%	-1.83%	0.89%	4.83%	3.55	6.03	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.52	-1.99%	-1.99%	1.01%	4.70%	3.65	6.20	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.22	-2.38%	-2.38%	1.96%		4.00	8.23	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.02	-2.46%	-2.46%	1.62%	7.44%	4.29	9.04	8.67

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Jun-2013	Week to Date 31-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.72	-0.02%	-0.02%	0.42%	-2.48%	0.36	0.60	0.59
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.39	-0.20%	-0.20%	0.74%	-2.52%	0.87	1.65	1.63
IE0004680173	0468017	8.25 Treas Bnd 2015	121.98	-0.09%	-0.09%	0.77%	4.87%	1.09	1.98	1.96
IE0006857530	0685753	4.6 Treas Bnd 2016	108.60	-0.78%	-0.78%	-3.22%	-1.07%	1.71	2.73	2.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.39	-0.99%	-0.99%	1.82%	4.27%	2.57	3.89	3.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.61	-1.40%	-1.40%	1.51%	4.96%	2.91	4.77	4.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.27	-1.68%	-1.68%	1.71%	6.49%	3.29	5.22	5.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.67	-1.56%	-1.56%	1.59%	6.05%	3.42	5.37	5.19
IE0034074488	3407448	4.5 Treas Bnd 2020	106.28	-1.74%	-1.74%	-2.47%	2.23%	3.55	6.03	5.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.70	-1.85%	-1.85%	1.88%	6.72%	3.65	6.20	5.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.06	-2.29%	-2.29%	2.74%		4.00	8.23	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.29	-2.34%	-2.34%	2.59%	4.27%	4.29	9.04	8.67