

Irish Stock Exchange Weekly Bond Index Report

Friday 14 June, 2013

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Bond Indices Performance

Index	Close Value 14-Jun-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 7-Jun-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.70	0.09%	-1.46%	0.89%	3.50%	7.70%	5.17	4.99	3.43
All Bond Index (Return)	162.84	0.18%	-1.27%	1.80%	5.45%	62.84%	5.17	4.99	3.43
Under 3 Bond Index (Clean)	100.10	-0.18%	-0.68%	-0.59%	-0.88%	0.10%	1.78	1.76	1.50
Under 3 Bond Index (Return)	142.14	-0.10%	-0.52%	0.33%	0.99%	42.14%	1.78	1.76	1.50
Under 5 Bond Index (Clean)	107.53	-0.22%	-0.87%	-0.08%	0.38%	7.53%	2.29	2.25	1.97
Under 5 Bond Index (Return)	153.65	-0.14%	-0.69%	0.83%	2.29%	53.65%	2.29	2.25	1.97
Under 10 Bond Index (Clean)	107.60	0.01%	-1.40%	0.67%	2.82%	7.60%	4.56	4.42	3.18
Under 10 Bond Index (Return)	158.68	0.09%	-1.21%	1.56%	4.75%	58.68%	4.56	4.42	3.18
5 Plus Bond Index (Clean)	109.48	0.24%	-1.73%	1.32%	5.23%	9.48%	6.45	6.22	3.66
5 Plus Bond Index (Return)	170.87	0.31%	-1.53%	2.24%	7.21%	70.87%	6.45	6.22	3.66
10 Plus Bond Index (Clean)	111.41	0.64%	-1.84%	2.27%	8.08%	11.41%	9.03	8.66	4.22
10 Plus Bond Index (Return)	180.33	0.72%	-1.64%	3.33%	10.14%	80.33%	9.03	8.66	4.22

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	102.12	1.64	150	103.77	0.00	7,599	7,760	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.84	1.43	116	107.27	0.00	3,650	3,863	3915
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.15	6.78	296	121.93	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	0.72	57	108.38	0.00	10,168	10,948	11021
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.51	3.60	239	115.11	0.00	6,389	7,125	7355
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.50	2.95	239	110.44	0.00	9,256	9,949	10222
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.96	4.35	361	110.31	0.00	7,700	8,159	8494
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.03	3.86	239	117.89	0.00	6,792	7,744	8007
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.93	0.70	57	106.63	0.00	11,809	12,508	12591
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.79	3.27	239	112.06	0.00	9,052	9,847	10144
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.96	0.92	86	100.88	0.00	5,000	4,998	5044
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.72	1.38	93	112.10	0.00	11,745	13,004	13166

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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%	34.40%	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%	17.10%	13.00%	4.70%					4.00%	17.10%	13.00%	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	11.40%	48.50%	36.90%	13.20%					11.30%	48.30%	36.50%	13.00%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		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%	15.00%				10.40%			12.10%	15.10%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.80%	12.30%				8.70%			10.00%	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%	11.80%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.10%	18.90%				12.90%			14.90%	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%				5.20%			6.00%	7.50%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				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 14-Jun-2013	Week to Date 7-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.12	-0.03%	-0.12%	-0.37%	-0.38%	0.30	0.58	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.84	-0.20%	-0.48%	-0.28%	-0.19%	0.95	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	115.15	-0.18%	-0.42%	-0.74%	1.63%	1.12	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	-0.28%	-1.14%	-0.20%	1.06%	1.80	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	-0.34%	-1.45%	0.55%	1.79%	2.65	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.50	-0.24%	-1.75%	0.48%	2.89%	2.96	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.96	-0.04%	-1.86%	0.92%	4.72%	3.29	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.03	0.10%	-1.60%	0.72%	3.89%	3.40	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	105.93	0.25%	-1.59%	1.14%	5.09%	3.51	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.79	0.24%	-1.75%	1.26%	4.95%	3.61	6.18	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.96	0.75%	-1.65%	2.73%		3.90	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.72	0.64%	-1.84%	2.27%	8.12%	4.22	9.03	8.66

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Jun-2013	Week to Date 7-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.77	0.04%	0.03%	0.46%	-2.44%	0.30	0.58	0.57
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.27	-0.11%	-0.31%	0.63%	-2.63%	0.95	1.63	1.61
IE0004680173	0468017	8.25 Treas Bnd 2015	121.93	-0.04%	-0.13%	0.73%	4.82%	1.12	1.96	1.94
IE0006857530	0685753	4.6 Treas Bnd 2016	108.38	-0.20%	-0.98%	-3.41%	-1.27%	1.80	2.71	2.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.11	-0.24%	-1.23%	1.58%	4.02%	2.65	3.87	3.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.44	-0.15%	-1.55%	1.36%	4.80%	2.96	4.75	4.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.31	0.04%	-1.64%	1.76%	6.53%	3.29	5.42	5.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.89	0.19%	-1.37%	1.79%	6.26%	3.40	5.35	5.17
IE0034074488	3407448	4.5 Treas Bnd 2020	106.63	0.33%	-1.42%	-2.15%	2.57%	3.51	6.02	5.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.06	0.32%	-1.53%	2.21%	7.07%	3.61	6.18	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.88	0.82%	-1.49%	3.58%		3.90	8.22	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.10	0.72%	-1.64%	3.33%	5.02%	4.22	9.03	8.66