

Irish Stock Exchange Weekly Bond Index Report

Friday 21 June, 2013

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Bond Indices Performance

Index	Close Value 21-Jun-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 14-Jun-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	106.78	-0.85%	-2.30%	0.03%	2.62%	6.78%	5.13	4.95	3.59
All Bond Index (Return)	161.61	-0.76%	-2.02%	1.03%	4.66%	61.61%	5.13	4.95	3.59
Under 3 Bond Index (Clean)	99.82	-0.28%	-0.96%	-0.86%	-1.16%	-0.18%	1.76	1.74	1.63
Under 3 Bond Index (Return)	141.86	-0.19%	-0.71%	0.14%	0.80%	41.86%	1.76	1.74	1.63
Under 5 Bond Index (Clean)	107.14	-0.36%	-1.22%	-0.43%	0.02%	7.14%	2.27	2.22	2.11
Under 5 Bond Index (Return)	153.23	-0.27%	-0.96%	0.56%	2.02%	53.23%	2.27	2.22	2.11
Under 10 Bond Index (Clean)	106.80	-0.75%	-2.14%	-0.08%	2.05%	6.80%	4.53	4.38	3.34
Under 10 Bond Index (Return)	157.65	-0.65%	-1.86%	0.90%	4.07%	57.65%	4.53	4.38	3.34
5 Plus Bond Index (Clean)	108.31	-1.07%	-2.78%	0.23%	4.10%	8.31%	6.42	6.18	3.83
5 Plus Bond Index (Return)	169.21	-0.97%	-2.48%	1.25%	6.17%	69.21%	6.42	6.18	3.83
10 Plus Bond Index (Clean)	109.72	-1.52%	-3.33%	0.72%	6.44%	9.72%	8.99	8.61	4.39
10 Plus Bond Index (Return)	177.78	-1.41%	-3.03%	1.87%	8.58%	77.78%	8.99	8.61	4.39

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	102.01	1.72	157	103.73	0.00	7,599	7,752	7882
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.61	1.52	123	107.12	0.00	3,650	3,854	3910
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.00	6.94	303	121.94	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.22	0.81	64	108.03	0.00	10,168	10,903	10985
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.82	3.71	246	114.53	0.00	6,389	7,081	7317
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.80	3.03	246	109.84	0.00	9,256	9,885	10166
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.11	0.04	3	105.14	0.00	7,700	8,093	8096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.98	3.98	246	116.96	0.00	6,772	7,651	7920
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.86	0.79	64	105.64	0.00	11,809	12,382	12475
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.53	3.37	246	110.90	0.00	9,052	9,733	10038
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.54	0.99	93	99.53	0.00	5,010	4,937	4987
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.03	1.48	100	110.51	0.00	11,745	12,806	12980

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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	8.20%	34.40%	26.20%	9.40%					8.10%	34.60%	26.20%	9.40%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.10%	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	11.50%	48.40%	36.80%	13.30%					11.40%	48.20%	36.50%	13.10%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		23.90%	8.60%					7.60%		24.30%	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%	12.40%				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	10.20%			11.80%	14.90%				10.40%			12.00%	15.10%			
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	13.50%				19.60%	100.00%			13.40%				19.50%	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 21-Jun-2013	Week to Date 14-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.01	-0.11%	-0.23%	-0.48%	-0.49%	0.37	0.56	0.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.61	-0.22%	-0.70%	-0.50%	-0.41%	1.05	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	115.00	-0.13%	-0.54%	-0.87%	1.50%	1.13	1.94	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	-0.41%	-1.55%	-0.61%	0.64%	1.93	2.69	2.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.82	-0.62%	-2.06%	-0.07%	1.16%	2.80	3.85	3.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.80	-0.64%	-2.39%	-0.17%	2.23%	3.09	4.73	4.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.11	-0.80%	-2.65%	0.11%	3.88%	3.44	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	-0.92%	-2.51%	-0.21%	2.94%	3.56	5.32	5.14
IE0034074488	3407448	4.5 Treas Bnd 2020	104.86	-1.01%	-2.58%	0.12%	4.03%	3.68	5.99	5.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.53	-1.16%	-2.88%	0.09%	3.74%	3.80	6.15	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.54	-1.43%	-3.05%	1.26%		4.08	8.19	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.03	-1.52%	-3.33%	0.71%	6.47%	4.39	8.99	8.61

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Jun-2013	Week to Date 14-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.73	-0.03%	-0.01%	0.43%	-2.47%	0.37	0.56	0.55
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.12	-0.14%	-0.45%	0.49%	-2.76%	1.05	1.61	1.59
IE0004680173	0468017	8.25 Treas Bnd 2015	121.94	0.01%	-0.12%	0.74%	4.83%	1.13	1.94	1.92
IE0006857530	0685753	4.6 Treas Bnd 2016	108.03	-0.33%	-1.30%	-3.73%	-1.59%	1.93	2.69	2.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.53	-0.51%	-1.73%	1.06%	3.49%	2.80	3.85	3.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.84	-0.55%	-2.10%	0.80%	4.22%	3.09	4.73	4.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.14	-4.68%	-6.25%	-3.01%	1.54%	3.44	5.40	5.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.96	-0.79%	-2.15%	0.98%	5.42%	3.56	5.32	5.14
IE0034074488	3407448	4.5 Treas Bnd 2020	105.64	-0.92%	-2.33%	-3.05%	1.62%	3.68	5.99	5.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.90	-1.04%	-2.55%	1.15%	5.95%	3.80	6.15	5.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.53	-1.34%	-2.81%	2.19%		4.08	8.19	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.51	-1.41%	-3.03%	1.87%	3.54%	4.39	8.99	8.61