

# Irish Stock Exchange Weekly Bond Index Report

Friday 28 June, 2013

28 Anglesea Street  
 Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 28-Jun-2013	Week to Date 21-Jun-2013	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	106.71	-0.07%	-2.37%	-0.04%	2.55%	6.71%	5.11	4.93	3.60
All Bond Index (Return)	161.64	0.02%	-2.00%	1.05%	4.68%	61.64%	5.11	4.93	3.60
Under 3 Bond Index (Clean)	99.84	0.02%	-0.94%	-0.85%	-1.14%	-0.16%	1.75	1.72	1.59
Under 3 Bond Index (Return)	142.00	0.10%	-0.62%	0.23%	0.89%	42.00%	1.75	1.72	1.59
Under 5 Bond Index (Clean)	107.13	-0.01%	-1.23%	-0.44%	0.01%	7.13%	2.25	2.21	2.09
Under 5 Bond Index (Return)	153.35	0.07%	-0.89%	0.64%	2.09%	53.35%	2.25	2.21	2.09
Under 10 Bond Index (Clean)	106.77	-0.03%	-2.17%	-0.11%	2.02%	6.77%	4.51	4.37	3.35
Under 10 Bond Index (Return)	157.73	0.05%	-1.81%	0.96%	4.12%	57.73%	4.51	4.37	3.35
5 Plus Bond Index (Clean)	108.21	-0.09%	-2.87%	0.14%	4.00%	8.21%	6.40	6.16	3.84
5 Plus Bond Index (Return)	169.20	-0.01%	-2.49%	1.24%	6.16%	69.20%	6.40	6.16	3.84
10 Plus Bond Index (Clean)	109.39	-0.30%	-3.62%	0.41%	6.12%	9.39%	8.96	8.58	4.43
10 Plus Bond Index (Return)	177.42	-0.20%	-3.22%	1.67%	8.36%	77.42%	8.96	8.58	4.43

## 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	102.04	1.80	164	103.84	0.00	7,599	7,754	7890
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.55	1.60	130	107.15	0.00	3,650	3,852	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.79	7.10	310	121.89	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	0.90	71	108.15	0.00	10,168	10,906	10997
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.72	3.81	253	114.54	0.00	6,389	7,074	7318
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.90	3.12	253	110.02	0.00	9,256	9,894	10183
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.09	0.12	10	105.21	0.00	7,719	8,112	8121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.93	4.09	253	117.02	0.00	6,777	7,652	7930
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.77	0.88	71	105.64	0.00	11,813	12,376	12480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.30	3.47	253	110.76	0.00	9,055	9,716	10030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.63	1.07	100	99.70	0.00	5,011	4,942	4996
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.71	1.58	107	110.29	0.00	11,745	12,768	12954

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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%	17.10%	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%	36.90%	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%	15.30%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				8.40%			9.70%	12.20%			
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%				12.90%			14.90%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.80%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.00%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%			13.40%				19.40%	100.00%		
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Jun-2013	Week to Date 21-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.04	0.03%	-0.20%	-0.45%	-0.46%	0.19	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.55	-0.05%	-0.75%	-0.55%	-0.47%	1.05	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	114.79	-0.18%	-0.73%	-1.05%	1.32%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	0.04%	-1.52%	-0.57%	0.68%	1.90	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.72	-0.09%	-2.15%	-0.16%	1.07%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.90	0.09%	-2.30%	-0.08%	2.32%	3.07	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.09	-0.02%	-2.66%	0.09%	3.86%	3.44	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	-0.05%	-2.56%	-0.26%	2.89%	3.57	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	104.77	-0.08%	-2.66%	0.04%	3.94%	3.69	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.30	-0.21%	-3.09%	-0.12%	3.52%	3.83	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.63	0.09%	-2.96%	1.36%		4.07	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.71	-0.30%	-3.62%	0.41%	6.16%	4.43	8.96	8.58

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Jun-2013	Week to Date 21-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.84	0.10%	0.10%	0.53%	-2.37%	0.19	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.15	0.03%	-0.43%	0.52%	-2.74%	1.05	1.59	1.57
IE0004680173	0468017	8.25 Treas Bnd 2015	121.89	-0.04%	-0.16%	0.70%	4.79%	1.16	1.92	1.90
IE0006857530	0685753	4.6 Treas Bnd 2016	108.15	0.12%	-1.19%	-3.62%	-1.48%	1.90	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.54	0.01%	-1.72%	1.07%	3.50%	2.81	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.02	0.17%	-1.93%	0.97%	4.39%	3.07	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.21	0.06%	-6.19%	-2.95%	1.60%	3.44	5.38	5.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.02	0.05%	-2.10%	1.03%	5.47%	3.57	5.30	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	105.64	0.00%	-2.33%	-3.05%	1.62%	3.69	5.97	5.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.76	-0.12%	-2.67%	1.03%	5.83%	3.83	6.13	5.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.70	0.17%	-2.65%	2.36%		4.07	8.17	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.29	-0.20%	-3.22%	1.67%	3.33%	4.43	8.96	8.58