

# Irish Stock Exchange Weekly Bond Index Report

Friday 17 May, 2013

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

Index	Close Value 17-May-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-May-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	110.61	0.08%	0.43%	3.62%	6.30%	10.61%	5.27	5.12	2.93
All Bond Index (Return)	166.61	0.16%	0.62%	4.16%	7.90%	66.61%	5.27	5.12	2.93
Under 3 Bond Index (Clean)	101.04	0.02%	0.13%	0.35%	0.05%	1.04%	1.87	1.85	1.10
Under 3 Bond Index (Return)	143.02	0.10%	0.32%	0.95%	1.62%	43.02%	1.87	1.85	1.10
Under 5 Bond Index (Clean)	108.89	0.04%	0.25%	1.19%	1.66%	8.89%	2.38	2.34	1.52
Under 5 Bond Index (Return)	155.06	0.12%	0.44%	1.76%	3.24%	55.06%	2.38	2.34	1.52
Under 10 Bond Index (Clean)	110.25	0.07%	0.42%	3.15%	5.35%	10.25%	4.65	4.53	2.68
Under 10 Bond Index (Return)	162.00	0.15%	0.61%	3.68%	6.94%	62.00%	4.65	4.53	2.68
5 Plus Bond Index (Clean)	113.15	0.10%	0.51%	4.71%	8.75%	13.15%	6.53	6.33	3.16
5 Plus Bond Index (Return)	175.90	0.18%	0.70%	5.25%	10.36%	75.90%	6.53	6.33	3.16
10 Plus Bond Index (Clean)	116.12	0.17%	0.52%	6.60%	12.65%	16.12%	9.17	8.84	3.76
10 Plus Bond Index (Return)	187.19	0.26%	0.73%	7.27%	14.33%	87.19%	9.17	8.84	3.76

## 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	102.43	1.34	122	103.76	0.00	7,599	7,783	7885
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.56	1.09	88	107.65	0.00	3,655	3,895	3935
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.93	6.17	269	122.09	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	109.28	0.37	29	109.64	0.00	10,168	11,112	11149
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	3.18	211	117.26	0.00	6,389	7,289	7492
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.45	2.60	211	113.05	0.00	9,256	10,222	10463
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.28	4.01	333	113.29	0.00	7,700	8,414	8724
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.35	3.41	211	120.76	0.00	6,793	7,971	8203
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.23	0.36	29	109.59	0.00	11,809	12,898	12941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.40	2.89	211	115.29	0.00	9,074	10,200	10463
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.87	0.62	58	104.49	0.00	5,000	5,193	5224
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	115.40	0.96	65	116.36	0.00	11,760	13,571	13684

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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	7.90%	34.10%	25.90%	9.20%					7.90%	34.30%	25.90%	9.10%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	12.90%	4.60%					3.90%	17.10%	12.90%	4.50%				
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	11.30%	48.70%	36.90%	13.10%					11.10%	48.50%	36.60%	12.90%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.20%	8.60%					7.50%		24.60%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.50%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%				12.90%			15.00%	18.60%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.40%			12.10%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.20%			6.00%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.80%				19.80%	100.00%			13.70%				19.60%	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 17-May-2013	Week to Date 10-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.43	-0.05%	-0.08%	-0.07%	-0.08%	0.27	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.56	0.00%	0.08%	0.40%	0.49%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	-0.02%	-0.08%	-0.07%	2.32%	1.02	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.28	0.09%	0.30%	1.29%	2.57%	1.33	2.78	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	0.10%	0.61%	2.87%	4.14%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.45	0.02%	0.44%	3.24%	5.71%	2.41	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	0.34%	0.72%	4.08%	8.00%	2.72	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.35	-0.09%	0.29%	3.65%	6.92%	2.89	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.23	0.07%	0.49%	4.30%	8.37%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.40	0.06%	0.49%	4.63%	8.44%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.87	0.08%	0.75%	6.74%		3.43	8.33	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	115.40	0.17%	0.52%	6.60%	12.69%	3.76	9.17	8.84

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-May-2013	Week to Date 10-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.76	0.02%	0.10%	0.46%	-2.44%	0.27	0.65	0.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.65	0.08%	0.27%	0.98%	-2.29%	0.70	1.70	1.69
IE0004680173	0468017	8.25 Treas Bnd 2015	122.09	0.11%	0.24%	0.86%	4.96%	1.02	2.04	2.02
IE0006857530	0685753	4.6 Treas Bnd 2016	109.64	0.17%	0.49%	-2.29%	-0.12%	1.33	2.78	2.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.26	0.18%	0.82%	3.47%	5.96%	2.12	3.95	3.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.05	0.10%	0.61%	3.75%	7.27%	2.41	4.84	4.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.29	0.40%	0.88%	4.51%	9.41%	2.72	5.30	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.76	0.00%	0.51%	4.26%	8.84%	2.89	5.44	5.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.59	0.15%	0.68%	0.57%	5.41%	3.00	6.11	5.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.29	0.15%	0.68%	5.16%	10.15%	3.10	6.28	6.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.49	0.16%	0.92%	7.28%		3.43	8.33	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	116.36	0.26%	0.73%	7.26%	9.02%	3.76	9.17	8.84