

Irish Stock Exchange Weekly Bond Index Report

Friday 31 May, 2013

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Bond Indices Performance

Index	Close Value 31-May-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-May-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	109.29	-0.69%	-0.76%	2.38%	5.03%	9.29%	5.20	5.04	3.15
All Bond Index (Return)	164.93	-0.60%	-0.39%	3.11%	6.81%	64.93%	5.20	5.04	3.15
Under 3 Bond Index (Clean)	100.78	-0.12%	-0.13%	0.09%	-0.20%	0.78%	1.83	1.80	1.17
Under 3 Bond Index (Return)	142.88	-0.04%	0.22%	0.85%	1.52%	42.88%	1.83	1.80	1.17
Under 5 Bond Index (Clean)	108.47	-0.21%	-0.15%	0.80%	1.26%	8.47%	2.34	2.30	1.64
Under 5 Bond Index (Return)	154.72	-0.12%	0.22%	1.54%	3.01%	54.72%	2.34	2.30	1.64
Under 10 Bond Index (Clean)	109.13	-0.59%	-0.60%	2.10%	4.28%	9.13%	4.59	4.47	2.88
Under 10 Bond Index (Return)	160.63	-0.50%	-0.24%	2.81%	6.04%	60.63%	4.59	4.47	2.88
5 Plus Bond Index (Clean)	111.41	-0.91%	-1.04%	3.10%	7.07%	11.41%	6.47	6.26	3.39
5 Plus Bond Index (Return)	173.52	-0.81%	-0.66%	3.82%	8.87%	73.52%	6.47	6.26	3.39
10 Plus Bond Index (Clean)	113.50	-1.32%	-1.75%	4.19%	10.10%	13.50%	9.09	8.74	4.01
10 Plus Bond Index (Return)	183.33	-1.22%	-1.35%	5.05%	11.97%	83.33%	9.09	8.74	4.01

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	102.25	1.49	136	103.74	0.00	7,599	7,770	7883
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.35	1.26	102	107.61	0.00	3,630	3,860	3906
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.63	6.46	282	122.09	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.91	0.54	43	109.45	0.00	10,168	11,074	11130
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.16	3.39	225	116.55	0.00	6,389	7,230	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.41	2.77	225	112.19	0.00	9,256	10,127	10383
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.97	4.18	347	112.15	0.00	7,715	8,313	8635
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.89	3.64	225	119.52	0.00	6,796	7,872	8119
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.64	0.53	43	108.17	0.00	11,809	12,710	12773
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.72	3.08	225	113.80	0.00	9,059	10,022	10301
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.64	0.77	72	102.41	0.00	5,000	5,082	5121
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	112.79	1.17	79	113.96	0.00	11,760	13,264	13401

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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	8.00%	34.20%	25.90%	9.20%					8.00%	34.40%	26.00%	9.20%			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.00%	12.90%	4.60%					3.90%	17.00%	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	11.40%	48.80%	37.00%	13.20%					11.20%	48.50%	36.60%	13.00%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.10%	8.60%					7.50%		24.50%	8.70%			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.40%			12.00%	15.00%				10.50%			12.10%	15.10%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.30%				8.70%			10.10%	12.60%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%				8.20%			9.50%	11.80%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			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%	7.40%		
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.70%	100.00%			13.50%				19.50%	100.00%	
									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 31-May-2013	Week to Date 24-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.25	-0.07%	-0.25%	-0.24%	-0.26%	0.31	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.35	-0.06%	-0.12%	0.20%	0.29%	0.74	1.66	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	115.63	-0.25%	-0.34%	-0.33%	2.06%	1.03	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	108.91	-0.18%	-0.04%	0.96%	2.23%	1.41	2.74	2.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.16	-0.48%	-0.20%	2.03%	3.29%	2.30	3.91	3.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	-0.51%	-0.50%	2.27%	4.73%	2.60	4.79	4.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.97	-0.73%	-0.49%	2.83%	6.70%	2.94	5.25	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.89	-0.77%	-0.95%	2.36%	5.59%	3.11	5.39	5.23
IE0034074488	3407448	4.5 Treas Bnd 2020	107.64	-0.88%	-0.98%	2.78%	6.79%	3.24	6.06	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.72	-0.82%	-1.01%	3.06%	6.82%	3.33	6.23	6.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.64	-1.35%	-1.41%	4.45%		3.70	8.27	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.79	-1.33%	-1.76%	4.18%	10.15%	4.01	9.09	8.74

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-May-2013	Week to Date 24-May-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.74	0.01%	0.08%	0.44%	-2.47%	0.31	0.61	0.61
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	0.02%	0.24%	0.94%	-2.32%	0.74	1.66	1.65
IE0004680173	0468017	8.25 Treas Bnd 2015	122.09	-0.12%	0.24%	0.86%	4.96%	1.03	2.00	1.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.45	-0.10%	0.32%	-2.46%	-0.29%	1.41	2.74	2.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	-0.38%	0.21%	2.84%	5.31%	2.30	3.91	3.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.19	-0.42%	-0.15%	2.96%	6.45%	2.60	4.79	4.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.15	-0.63%	-0.14%	3.45%	8.31%	2.94	5.25	5.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.52	-0.65%	-0.51%	3.20%	7.73%	3.11	5.39	5.23
IE0034074488	3407448	4.5 Treas Bnd 2020	108.17	-0.79%	-0.62%	-0.74%	4.04%	3.24	6.06	5.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.80	-0.71%	-0.62%	3.80%	8.73%	3.33	6.23	6.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.41	-1.27%	-1.08%	5.15%		3.70	8.27	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.96	-1.22%	-1.35%	5.05%	6.77%	4.01	9.09	8.74