

Irish Stock Exchange Weekly Bond Index Report

Friday 5 July, 2013

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 5-Jul-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 28-Jun-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	107.39	0.64%	0.64%	0.64%	3.21%	7.39%	5.10	4.93	3.47
All Bond Index (Return)	162.79	0.71%	0.71%	0.71%	5.43%	62.79%	5.10	4.93	3.47
Under 3 Bond Index (Clean)	100.08	0.24%	0.24%	0.24%	-0.90%	0.08%	1.73	1.70	1.42
Under 3 Bond Index (Return)	142.44	0.31%	0.31%	0.31%	1.21%	42.44%	1.73	1.70	1.42
Under 5 Bond Index (Clean)	107.46	0.30%	0.30%	0.30%	0.32%	7.46%	2.24	2.19	1.94
Under 5 Bond Index (Return)	153.93	0.38%	0.38%	0.38%	2.48%	53.93%	2.24	2.19	1.94
Under 10 Bond Index (Clean)	107.38	0.58%	0.58%	0.58%	2.61%	7.38%	4.50	4.36	3.21
Under 10 Bond Index (Return)	158.76	0.65%	0.65%	0.65%	4.80%	58.76%	4.50	4.36	3.21
5 Plus Bond Index (Clean)	109.07	0.79%	0.79%	0.79%	4.83%	9.07%	6.39	6.16	3.71
5 Plus Bond Index (Return)	170.66	0.87%	0.87%	0.87%	7.08%	70.66%	6.39	6.16	3.71
10 Plus Bond Index (Clean)	110.54	1.05%	1.05%	1.05%	7.23%	10.54%	8.96	8.59	4.31
10 Plus Bond Index (Return)	179.42	1.13%	1.13%	1.13%	9.58%	79.42%	8.96	8.59	4.31

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	101.97	1.87	171	103.84	0.00	7,599	7,748	7890
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.82	1.69	137	107.51	0.00	3,650	3,862	3924
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.95	7.27	317	122.22	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	0.98	78	108.73	0.00	10,168	10,956	11056
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.28	3.92	260	115.20	0.00	6,389	7,110	7360
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.46	3.21	260	110.66	0.00	9,257	9,947	10244
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.69	0.21	17	105.90	0.00	7,700	8,138	8154
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.54	4.20	260	117.74	0.00	6,780	7,698	7983
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.53	0.96	78	106.49	0.00	11,813	12,466	12580
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.37	3.56	260	111.93	0.00	9,052	9,809	10132
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.82	1.14	107	100.96	0.00	5,040	5,011	5068
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.85	1.69	114	111.53	0.00	11,745	12,902	13100

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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%	34.30%	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%	17.20%	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	11.50%	48.50%	36.90%	13.20%			11.30%	48.30%	36.60%	13.10%			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.40%		24.00%	8.60%			7.50%		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%	12.30%		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%			15.10%	18.90%		12.90%			14.90%	18.70%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.90%		10.40%			12.00%	15.10%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.20%			6.10%	7.60%		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%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Jul-2013	Week to Date 28-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.97	-0.07%	-0.07%	-0.07%	-0.53%	0.19	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.82	0.26%	0.26%	0.26%	-0.21%	0.85	1.57	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	114.95	0.14%	0.14%	0.14%	1.46%	1.03	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	0.45%	0.45%	0.45%	1.13%	1.71	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.28	0.50%	0.50%	0.50%	1.58%	2.67	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.46	0.52%	0.52%	0.52%	2.85%	2.95	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.69	0.57%	0.57%	0.57%	4.45%	3.33	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.54	0.54%	0.54%	0.54%	3.45%	3.46	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	105.53	0.73%	0.73%	0.73%	4.70%	3.56	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.37	1.00%	1.00%	1.00%	4.55%	3.67	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.82	1.20%	1.20%	1.20%		3.92	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.85	1.05%	1.05%	1.05%	7.27%	4.31	8.96	8.59

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Jul-2013	Week to Date 28-Jun-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.84	0.00%	0.00%	0.00%	-2.37%	0.19	0.52	0.52
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.51	0.34%	0.34%	0.34%	-2.41%	0.85	1.57	1.56
IE0004680173	0468017	8.25 Treas Bnd 2015	122.22	0.26%	0.26%	0.26%	5.07%	1.03	1.90	1.89
IE0006857530	0685753	4.6 Treas Bnd 2016	108.73	0.53%	0.53%	0.53%	-0.95%	1.71	2.65	2.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.20	0.58%	0.58%	0.58%	4.10%	2.67	3.81	3.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.66	0.58%	0.58%	0.58%	5.00%	2.95	4.69	4.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.90	0.65%	0.65%	0.65%	2.27%	3.33	5.36	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.74	0.62%	0.62%	0.62%	6.12%	3.46	5.29	5.11
IE0034074488	3407448	4.5 Treas Bnd 2020	106.49	0.81%	0.81%	0.81%	2.44%	3.56	5.96	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.93	1.05%	1.05%	1.05%	6.94%	3.67	6.12	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.96	1.27%	1.27%	1.27%		3.92	8.16	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.53	1.13%	1.13%	1.13%	4.49%	4.31	8.96	8.59