

Irish Stock Exchange Daily Bond Index Report

Monday 15 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 15-Jul-2013	Previous Close Value 12-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.72	107.62	0.093%	0.95%	0.95%	3.52%	7.72%	5.09	4.92	3.41
All Bond Index (Return)	163.47	163.26	0.127%	1.13%	1.13%	5.86%	63.47%	5.09	4.92	3.41
Under 3 Bond Index (Clean)	100.08	100.11	-0.031%	0.24%	0.24%	-0.90%	0.08%	1.71	1.68	1.38
Under 3 Bond Index (Return)	142.61	142.61	0.003%	0.43%	0.43%	1.33%	42.61%	1.71	1.68	1.38
Under 5 Bond Index (Clean)	107.53	107.55	-0.018%	0.37%	0.37%	0.39%	7.53%	2.22	2.18	1.88
Under 5 Bond Index (Return)	154.22	154.19	0.018%	0.57%	0.57%	2.67%	54.22%	2.22	2.18	1.88
Under 10 Bond Index (Clean)	107.65	107.57	0.078%	0.83%	0.83%	2.86%	7.65%	4.48	4.35	3.15
Under 10 Bond Index (Return)	159.33	159.15	0.111%	1.01%	1.01%	5.18%	59.33%	4.48	4.35	3.15
5 Plus Bond Index (Clean)	109.51	109.36	0.143%	1.21%	1.21%	5.25%	9.51%	6.37	6.15	3.65
5 Plus Bond Index (Return)	171.55	171.25	0.176%	1.39%	1.39%	7.64%	71.55%	6.37	6.15	3.65
10 Plus Bond Index (Clean)	111.28	111.07	0.192%	1.73%	1.73%	7.95%	11.28%	8.95	8.59	4.23
10 Plus Bond Index (Return)	180.85	180.43	0.229%	1.93%	1.93%	10.45%	80.85%	8.95	8.59	4.23

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.85	1.98	181	103.83	0.00	7,599	7,739	7890	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.79	1.81	147	107.61	0.00	3,650	3,876	3943	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.05	7.49	327	122.54	0.00	7	9	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	1.11	88	108.96	0.00	10,168	10,967	11080	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.60	4.07	270	115.67	0.00	6,389	7,130	7390	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.73	3.33	270	111.06	0.00	9,257	9,973	10281	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.23	0.33	27	106.55	0.00	7,700	8,179	8204	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.83	4.36	270	118.19	0.00	6,780	7,717	8013	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.80	1.09	88	106.88	0.00	11,811	12,493	12621	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.77	3.70	270	112.46	0.00	9,052	9,845	10180	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.40	1.25	117	101.65	0.00	5,047	5,064	5127	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.59	1.84	124	112.42	0.00	11,745	12,989	13204	

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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	8.10%	34.30%	26.00%	9.30%					8.10%	34.40%	26.00%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.20%	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	11.40%	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%		24.40%	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%			9.90%	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%	11.60%				8.20%			9.50%	11.80%			
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	5.30%			6.10%	7.60%				5.20%			6.10%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.60%	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			Index Price 15-Jul-2013	Previous Index Price 12-Jul-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.85	101.91	-0.054%	-0.189%	-0.189%	-0.649%	0.26	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.79	105.86	-0.061%	0.232%	0.232%	-0.238%	0.81	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	115.05	115.07	-0.017%	0.227%	0.227%	1.546%	0.92	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.86	-0.005%	0.555%	0.555%	1.236%	1.65	2.63	2.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.57	0.027%	0.792%	0.792%	1.871%	2.58	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.73	107.61	0.116%	0.781%	0.781%	3.118%	2.89	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.23	105.91	0.295%	1.082%	1.082%	4.981%	3.23	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.83	113.77	0.050%	0.797%	0.797%	3.708%	3.40	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	105.80	105.67	0.121%	0.983%	0.983%	4.966%	3.52	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.77	108.69	0.069%	1.367%	1.367%	4.935%	3.60	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.40	100.23	0.165%	1.790%	1.790%		3.85	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.59	110.37	0.192%	1.727%	1.727%	7.990%	4.23	8.95	8.59

Return Price Performance			Index Price 15-Jul-2013	Previous Index Price 12-Jul-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.83	103.86	-0.021%	-0.006%	-0.006%	-2.377%	0.26	0.50	0.50
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.61	107.63	-0.026%	0.425%	0.425%	-2.322%	0.81	1.55	1.54
IE0004680173	0468017	8.25 Treas Bnd 2015	122.54	122.50	0.040%	0.533%	0.533%	5.348%	0.92	1.88	1.87
IE0006857530	0685753	4.6 Treas Bnd 2016	108.96	108.93	0.030%	0.749%	0.749%	-0.741%	1.65	2.63	2.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.67	115.59	0.065%	0.989%	0.989%	4.521%	2.58	3.79	3.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.06	110.90	0.146%	0.949%	0.949%	5.384%	2.89	4.67	4.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.55	106.20	0.328%	1.276%	1.276%	2.899%	3.23	5.34	5.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.19	118.08	0.090%	1.003%	1.003%	6.524%	3.40	5.27	5.10
IE0034074488	3407448	4.5 Treas Bnd 2020	106.88	106.72	0.154%	1.173%	1.173%	2.810%	3.52	5.94	5.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.46	112.35	0.103%	1.536%	1.536%	7.452%	3.60	6.10	5.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.65	101.45	0.194%	1.953%	1.953%		3.85	8.14	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.42	112.16	0.229%	1.930%	1.930%	5.323%	4.23	8.95	8.59