

Irish Stock Exchange Daily Bond Index Report

Friday 19 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 19-Jul-2013	Previous Close Value 18-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.85	107.82	0.025%	1.07%	1.07%	3.64%	7.85%	5.08	4.91	3.38
All Bond Index (Return)	163.73	163.68	0.036%	1.30%	1.30%	6.04%	63.73%	5.08	4.91	3.38
Under 3 Bond Index (Clean)	100.05	100.07	-0.017%	0.22%	0.22%	-0.92%	0.05%	1.69	1.67	1.37
Under 3 Bond Index (Return)	142.64	142.64	-0.006%	0.45%	0.45%	1.35%	42.64%	1.69	1.67	1.37
Under 5 Bond Index (Clean)	107.52	107.54	-0.015%	0.36%	0.36%	0.37%	7.52%	2.20	2.16	1.87
Under 5 Bond Index (Return)	154.27	154.27	-0.003%	0.60%	0.60%	2.70%	54.27%	2.20	2.16	1.87
Under 10 Bond Index (Clean)	107.74	107.72	0.024%	0.91%	0.91%	2.95%	7.74%	4.47	4.34	3.13
Under 10 Bond Index (Return)	159.54	159.48	0.036%	1.14%	1.14%	5.31%	59.54%	4.47	4.34	3.13
5 Plus Bond Index (Clean)	109.70	109.66	0.042%	1.38%	1.38%	5.44%	9.70%	6.36	6.14	3.62
5 Plus Bond Index (Return)	171.93	171.84	0.053%	1.61%	1.61%	7.87%	71.93%	6.36	6.14	3.62
10 Plus Bond Index (Clean)	111.63	111.61	0.025%	2.05%	2.05%	8.30%	11.63%	8.94	8.58	4.19
10 Plus Bond Index (Return)	181.51	181.44	0.037%	2.30%	2.30%	10.86%	81.51%	8.94	8.58	4.19

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.79	2.03	185	103.82	0.00	7,599	7,735	7889
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.79	1.86	151	107.65	0.00	3,650	3,861	3929
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.93	7.59	331	122.52	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.84	1.16	92	109.00	0.00	10,168	10,966	11084
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.63	4.13	274	115.76	0.00	6,389	7,132	7396
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.88	3.38	274	111.26	0.00	9,258	9,988	10301
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.31	0.37	31	106.68	0.00	7,718	8,205	8233
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.96	4.43	274	118.39	0.00	6,780	7,726	8027
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.93	1.13	92	107.06	0.00	11,814	12,514	12648
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.94	3.75	274	112.69	0.00	9,052	9,861	10201
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.69	1.29	121	101.98	0.00	5,047	5,082	5147
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.94	1.89	128	112.83	0.00	11,745	13,030	13252

Irish Stock Exchange Daily Bond Index Report

Friday 19 July, 2013

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

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%	34.30%	26.00%	9.30%					8.00%	34.40%	26.00%	9.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.10%	13.00%	4.60%					4.00%	17.10%	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	11.40%	48.60%	36.90%	13.20%					11.30%	48.40%	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%	15.00%				10.50%			12.10%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.50%			9.90%	12.40%				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%	18.80%				12.90%			14.90%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.80%				10.40%			12.00%	15.00%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.70%				5.20%			6.10%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.50%				19.50%	100.00%		
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Friday 19 July, 2013

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

Bond Index Constituent

Clean Price Performance			Index Price 19-Jul-2013	Previous Index Price 18-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	101.79	101.82	-0.025%	-0.248%	-0.248%	-0.707%	0.26	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.79	105.78	0.009%	0.227%	0.227%	-0.242%	0.78	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	114.93	114.96	-0.026%	0.122%	0.122%	1.440%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	107.86	-0.021%	0.543%	0.543%	1.224%	1.64	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.63	111.64	-0.006%	0.817%	0.817%	1.897%	2.57	3.78	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.88	107.78	0.096%	0.921%	0.921%	3.262%	2.86	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.31	106.27	0.033%	1.161%	1.161%	5.063%	3.21	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.96	113.91	0.044%	0.919%	0.919%	3.834%	3.38	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	105.93	105.88	0.043%	1.104%	1.104%	5.092%	3.50	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.94	108.93	0.006%	1.526%	1.526%	5.099%	3.57	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.69	100.62	0.062%	2.084%	2.084%		3.81	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.94	110.91	0.025%	2.051%	2.051%	8.335%	4.19	8.94	8.58

Return Price Performance			Index Price 19-Jul-2013	Previous Index Price 18-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	103.82	103.83	-0.013%	-0.022%	-0.022%	-2.393%	0.26	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.65	107.63	0.020%	0.466%	0.466%	-2.282%	0.78	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	122.52	122.52	-0.007%	0.509%	0.509%	5.323%	0.92	1.87	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.00	109.01	-0.009%	0.783%	0.783%	-0.707%	1.64	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.76	115.75	0.006%	1.066%	1.066%	4.600%	2.57	3.78	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.26	111.15	0.103%	1.131%	1.131%	5.574%	2.86	4.66	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.68	106.63	0.044%	1.400%	1.400%	3.026%	3.21	5.33	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.39	118.33	0.057%	1.177%	1.177%	6.707%	3.38	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	107.06	107.00	0.053%	1.340%	1.340%	2.980%	3.50	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.69	112.67	0.019%	1.738%	1.738%	7.666%	3.57	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.98	101.91	0.072%	2.287%	2.287%		3.81	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.83	112.79	0.037%	2.303%	2.303%	5.708%	4.19	8.94	8.58