

Irish Stock Exchange Daily Bond Index Report

Monday 22 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 22-Jul-2013	Previous Close Value 19-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	108.02	107.85	0.166%	1.24%	1.24%	3.81%	8.02%	5.07	4.91	3.35
All Bond Index (Return)	164.06	163.73	0.198%	1.50%	1.50%	6.25%	64.06%	5.07	4.91	3.35
Under 3 Bond Index (Clean)	100.11	100.05	0.055%	0.27%	0.27%	-0.87%	0.11%	1.69	1.67	1.34
Under 3 Bond Index (Return)	142.76	142.64	0.088%	0.54%	0.54%	1.43%	42.76%	1.69	1.67	1.34
Under 5 Bond Index (Clean)	107.59	107.52	0.064%	0.42%	0.42%	0.44%	7.59%	2.20	2.16	1.84
Under 5 Bond Index (Return)	154.42	154.27	0.098%	0.70%	0.70%	2.81%	54.42%	2.20	2.16	1.84
Under 10 Bond Index (Clean)	107.92	107.74	0.161%	1.08%	1.08%	3.11%	7.92%	4.47	4.34	3.09
Under 10 Bond Index (Return)	159.85	159.54	0.194%	1.34%	1.34%	5.52%	59.85%	4.47	4.34	3.09
5 Plus Bond Index (Clean)	109.94	109.70	0.211%	1.60%	1.60%	5.66%	9.94%	6.36	6.14	3.58
5 Plus Bond Index (Return)	172.35	171.93	0.244%	1.86%	1.86%	8.14%	72.35%	6.36	6.14	3.58
10 Plus Bond Index (Clean)	111.85	111.63	0.193%	2.25%	2.25%	8.50%	11.85%	8.94	8.58	4.17
10 Plus Bond Index (Return)	181.93	181.51	0.230%	2.54%	2.54%	11.11%	81.93%	8.94	8.58	4.17

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.79	2.06	188	103.85	0.00	7,599	7,735	7891
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.80	1.90	154	107.70	0.00	3,664	3,862	3931
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.90	7.65	334	122.55	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.96	1.20	95	109.16	0.00	10,168	10,978	11099
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.73	4.17	277	115.91	0.00	6,389	7,139	7405
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.07	3.42	277	111.48	0.00	9,258	10,005	10321
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.51	0.41	34	106.92	0.00	7,718	8,220	8252
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.23	4.48	277	118.71	0.00	6,780	7,744	8048
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.21	1.17	95	107.38	0.00	11,814	12,547	12686
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.18	3.80	277	112.97	0.00	9,052	9,883	10226
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.89	1.33	124	102.21	0.00	5,046	5,092	5159
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.15	1.94	131	113.09	0.00	11,745	13,055	13283

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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%	34.30%	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%	18.90%				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%	15.00%			
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%

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jul-2013	Previous Index Price 19-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	101.79	0.000%	-0.248%	-0.248%	-0.707%	0.24	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.80	105.79	0.009%	0.237%	0.237%	-0.233%	0.77	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	114.90	114.93	-0.026%	0.096%	0.096%	1.414%	0.93	1.86	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	107.96	107.84	0.109%	0.653%	0.653%	1.335%	1.60	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.73	111.63	0.094%	0.912%	0.912%	1.993%	2.54	3.77	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.07	107.88	0.169%	1.092%	1.092%	3.436%	2.82	4.65	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.51	106.31	0.190%	1.353%	1.353%	5.263%	3.17	5.32	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.23	113.96	0.233%	1.154%	1.154%	4.075%	3.33	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	106.21	105.93	0.264%	1.372%	1.372%	5.369%	3.45	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.18	108.94	0.220%	1.749%	1.749%	5.330%	3.54	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.89	100.69	0.199%	2.286%	2.286%		3.79	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.15	110.94	0.194%	2.249%	2.249%	8.545%	4.17	8.94	8.58

Return Price Performance			Index Price 22-Jul-2013	Previous Index Price 19-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	103.85	103.82	0.032%	0.010%	0.010%	-2.362%	0.24	0.48	0.48
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.70	107.65	0.044%	0.510%	0.510%	-2.239%	0.77	1.53	1.52
IE0004680173	0468017	8.25 Treas Bnd 2015	122.55	122.52	0.032%	0.541%	0.541%	5.357%	0.93	1.86	1.85
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.00	0.143%	0.927%	0.927%	-0.565%	1.60	2.61	2.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.91	115.76	0.130%	1.197%	1.197%	4.736%	2.54	3.77	3.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.48	111.26	0.197%	1.330%	1.330%	5.782%	2.82	4.65	4.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.92	106.68	0.224%	1.627%	1.627%	3.256%	3.17	5.32	5.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.39	0.264%	1.444%	1.444%	6.989%	3.33	5.25	5.08
IE0034074488	3407448	4.5 Treas Bnd 2020	107.38	107.06	0.296%	1.640%	1.640%	3.285%	3.45	5.92	5.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.97	112.69	0.250%	1.993%	1.993%	7.936%	3.54	6.09	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	102.21	101.98	0.228%	2.520%	2.520%		3.79	8.13	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.09	112.83	0.230%	2.539%	2.539%	5.952%	4.17	8.94	8.58