

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 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 24-Jul-2013	Previous Close Value 23-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	107.92	-0.062%	1.07%	1.07%	3.65%	7.85%	5.10	4.93	3.38
All Bond Index (Return)	163.84	163.92	-0.049%	1.36%	1.36%	6.10%	63.84%	5.10	4.93	3.38
Under 3 Bond Index (Clean)	100.07	100.12	-0.047%	0.23%	0.23%	-0.91%	0.07%	1.72	1.70	1.35
Under 3 Bond Index (Return)	142.74	142.79	-0.035%	0.52%	0.52%	1.42%	42.74%	1.72	1.70	1.35
Under 5 Bond Index (Clean)	107.55	107.60	-0.043%	0.39%	0.39%	0.41%	7.55%	2.23	2.19	1.85
Under 5 Bond Index (Return)	154.41	154.45	-0.030%	0.69%	0.69%	2.80%	54.41%	2.23	2.19	1.85
Under 10 Bond Index (Clean)	107.76	107.82	-0.055%	0.93%	0.93%	2.97%	7.76%	4.49	4.36	3.12
Under 10 Bond Index (Return)	159.66	159.73	-0.043%	1.22%	1.22%	5.40%	59.66%	4.49	4.36	3.12
5 Plus Bond Index (Clean)	109.69	109.77	-0.071%	1.37%	1.37%	5.43%	9.69%	6.34	6.12	3.62
5 Plus Bond Index (Return)	172.02	172.12	-0.058%	1.67%	1.67%	7.93%	72.02%	6.34	6.12	3.62
10 Plus Bond Index (Clean)	111.51	111.63	-0.108%	1.94%	1.94%	8.18%	11.51%	8.92	8.56	4.20
10 Plus Bond Index (Return)	181.43	181.60	-0.093%	2.26%	2.26%	10.81%	81.43%	8.92	8.56	4.20

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	101.77	2.08	190	103.85	0.00	6,849	6,970	7112
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.83	1.92	156	107.75	0.00	3,644	3,877	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.90	7.70	336	122.60	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.88	1.22	97	109.10	0.00	10,168	10,970	11094
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.73	4.20	279	115.93	0.00	6,389	7,138	7407
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.98	3.44	279	111.42	0.00	9,258	9,997	10316
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.31	0.43	36	106.75	0.00	7,718	8,205	8238
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.96	4.51	279	118.47	0.00	6,779	7,726	8032
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.93	1.20	97	107.12	0.00	11,814	12,514	12656
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.95	3.82	279	112.77	0.00	9,052	9,862	10208
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.64	1.35	126	101.99	0.00	5,009	5,058	5126
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.82	1.97	133	112.79	0.00	11,745	13,016	13247

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 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	7.30%	31.90%	24.10%	8.50%					7.30%	32.10%	24.10%	8.50%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.80%	13.40%	4.70%					4.10%	17.80%	13.40%	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	11.50%	50.30%	37.90%	13.30%					11.40%	50.10%	37.50%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.60%	8.70%					7.60%		25.00%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.10%	15.10%				10.60%			12.30%	15.20%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	12.40%				8.50%			9.80%	12.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.20%			9.50%	11.80%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.90%				13.00%			15.00%	18.70%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			12.00%	14.90%				10.50%			12.10%	15.10%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%				5.30%			6.10%	7.60%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.60%	100.00%			13.60%				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

Wednesday 24 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 24-Jul-2013	Previous Index Price 23-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	101.77	101.81	-0.039%	-0.269%	-0.269%	-0.729%	0.20	0.47	0.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.83	105.83	-0.005%	0.262%	0.262%	-0.207%	0.73	1.52	1.51
IE0004680173	0468017	8.25 Treas Bnd 2015	114.90	114.96	-0.052%	0.096%	0.096%	1.414%	0.89	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	107.88	107.95	-0.067%	0.578%	0.578%	1.260%	1.61	2.60	2.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.73	111.76	-0.030%	0.905%	0.905%	1.985%	2.53	3.76	3.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.98	108.04	-0.051%	1.015%	1.015%	3.358%	2.83	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.31	106.40	-0.080%	1.166%	1.166%	5.068%	3.21	5.31	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.96	114.02	-0.050%	0.919%	0.919%	3.834%	3.37	5.24	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	105.93	105.97	-0.042%	1.104%	1.104%	5.092%	3.49	5.91	5.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.95	109.01	-0.062%	1.535%	1.535%	5.109%	3.57	6.07	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.64	100.76	-0.116%	2.041%	2.041%		3.82	8.12	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.82	110.94	-0.108%	1.941%	1.941%	8.218%	4.20	8.92	8.56

Return Price Performance			Index Price 24-Jul-2013	Previous Index Price 23-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	103.88	-0.028%	0.010%	0.010%	-2.362%	0.20	0.47	0.47
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.75	107.74	0.006%	0.558%	0.558%	-2.192%	0.73	1.52	1.51
IE0004680173	0468017	8.25 Treas Bnd 2015	122.60	122.64	-0.030%	0.579%	0.579%	5.396%	0.89	1.85	1.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.16	-0.055%	0.877%	0.877%	-0.615%	1.61	2.60	2.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.93	115.95	-0.016%	1.217%	1.217%	4.757%	2.53	3.76	3.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.42	111.47	-0.039%	1.277%	1.277%	5.727%	2.83	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.75	106.82	-0.068%	1.462%	1.462%	3.088%	3.21	5.31	5.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.47	118.51	-0.035%	1.245%	1.245%	6.779%	3.37	5.24	5.07
IE0034074488	3407448	4.5 Treas Bnd 2020	107.12	107.15	-0.031%	1.399%	1.399%	3.040%	3.49	5.91	5.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.77	112.82	-0.048%	1.809%	1.809%	7.742%	3.57	6.07	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.99	102.10	-0.105%	2.298%	2.298%		3.82	8.12	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.79	112.89	-0.093%	2.261%	2.261%	5.665%	4.20	8.92	8.56