

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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 25-Jul-2013	Previous Close Value 24-Jul-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.69	107.85	-0.145%	0.92%	0.92%	3.50%	7.69%	5.09	4.92	3.41
All Bond Index (Return)	163.63	163.84	-0.129%	1.23%	1.23%	5.97%	63.63%	5.09	4.92	3.41
Under 3 Bond Index (Clean)	100.06	100.07	-0.008%	0.22%	0.22%	-0.92%	0.06%	1.72	1.69	1.35
Under 3 Bond Index (Return)	142.74	142.74	0.004%	0.53%	0.53%	1.42%	42.74%	1.72	1.69	1.35
Under 5 Bond Index (Clean)	107.54	107.55	-0.013%	0.38%	0.38%	0.39%	7.54%	2.23	2.19	1.85
Under 5 Bond Index (Return)	154.41	154.41	-0.001%	0.69%	0.69%	2.80%	54.41%	2.23	2.19	1.85
Under 10 Bond Index (Clean)	107.65	107.76	-0.110%	0.82%	0.82%	2.86%	7.65%	4.49	4.35	3.15
Under 10 Bond Index (Return)	159.51	159.66	-0.096%	1.13%	1.13%	5.30%	59.51%	4.49	4.35	3.15
5 Plus Bond Index (Clean)	109.47	109.69	-0.202%	1.17%	1.17%	5.21%	9.47%	6.34	6.11	3.65
5 Plus Bond Index (Return)	171.70	172.02	-0.185%	1.48%	1.48%	7.73%	71.70%	6.34	6.11	3.65
10 Plus Bond Index (Clean)	111.11	111.51	-0.361%	1.57%	1.57%	7.79%	11.11%	8.91	8.55	4.24
10 Plus Bond Index (Return)	180.82	181.43	-0.341%	1.91%	1.91%	10.43%	80.82%	8.91	8.55	4.24

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	101.76	2.09	191	103.86	0.00	6,849	6,969	7113
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.79	1.94	157	107.73	0.00	3,664	3,855	3926
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.89	7.72	337	122.61	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.88	1.24	98	109.11	0.00	10,168	10,969	11095
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.69	4.22	280	115.91	0.00	6,389	7,136	7406
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.90	3.45	280	111.36	0.00	9,258	9,990	10309
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.22	0.45	37	106.67	0.00	7,718	8,198	8232
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.81	4.53	280	118.34	0.00	6,785	7,715	8022
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.71	1.21	98	106.92	0.00	11,814	12,489	12632
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.69	3.84	280	112.53	0.00	9,052	9,839	10186
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	100.36	1.36	127	101.71	0.00	5,051	5,027	5095
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	110.42	1.98	134	112.40	0.00	11,745	12,969	13202

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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%	32.00%	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%	17.70%	13.30%	4.70%					4.00%	17.70%	13.30%	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%		24.70%	8.70%					7.60%		25.10%	8.80%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	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%	12.20%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.60%				8.30%			9.50%	11.90%			
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%				5.20%			6.10%	7.50%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.60%				19.60%	100.00%			13.60%				19.50%	100.00%		
									100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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 25-Jul-2013	Previous Index Price 24-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	101.76	101.77	-0.005%	-0.274%	-0.274%	-0.734%	0.19	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.79	105.83	-0.030%	0.232%	0.232%	-0.238%	0.74	1.52	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	114.89	114.90	-0.009%	0.087%	0.087%	1.405%	0.89	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.88	107.88	-0.003%	0.575%	0.575%	1.257%	1.61	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.69	111.73	-0.029%	0.876%	0.876%	1.956%	2.54	3.76	3.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.90	107.98	-0.074%	0.940%	0.940%	3.281%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.22	106.31	-0.085%	1.080%	1.080%	4.979%	3.22	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.81	113.96	-0.134%	0.784%	0.784%	3.695%	3.40	5.24	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	105.71	105.93	-0.200%	0.902%	0.902%	4.881%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.69	108.95	-0.234%	1.297%	1.297%	4.863%	3.61	6.07	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	100.36	100.64	-0.283%	1.752%	1.752%		3.85	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	110.42	110.82	-0.361%	1.573%	1.573%	7.827%	4.24	8.91	8.55

Return Price Performance			Index Price 25-Jul-2013	Previous Index Price 24-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	103.86	103.85	0.006%	0.015%	0.015%	-2.356%	0.19	0.46	0.46
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.73	107.75	-0.019%	0.539%	0.539%	-2.210%	0.74	1.52	1.50
IE0004680173	0468017	8.25 Treas Bnd 2015	122.61	122.60	0.011%	0.590%	0.590%	5.407%	0.89	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.10	0.009%	0.886%	0.886%	-0.606%	1.61	2.59	2.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.91	115.93	-0.015%	1.202%	1.202%	4.741%	2.54	3.76	3.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.36	111.42	-0.060%	1.216%	1.216%	5.663%	2.85	4.64	4.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.67	106.75	-0.072%	1.389%	1.389%	3.014%	3.22	5.31	5.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.34	118.47	-0.115%	1.129%	1.129%	6.656%	3.40	5.24	5.06
IE0034074488	3407448	4.5 Treas Bnd 2020	106.92	107.12	-0.187%	1.210%	1.210%	2.847%	3.53	5.90	5.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.53	112.77	-0.214%	1.592%	1.592%	7.512%	3.61	6.07	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.71	101.99	-0.270%	2.022%	2.022%		3.85	8.11	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	112.40	112.79	-0.341%	1.912%	1.912%	5.305%	4.24	8.91	8.55