

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 June, 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 26-Jun-2013	Previous Close Value 25-Jun-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	106.00	105.85	0.143%	-3.01%	-0.70%	1.87%	6.00%	5.10	4.92	3.73
All Bond Index (Return)	160.55	160.31	0.152%	-2.66%	0.37%	3.98%	60.55%	5.10	4.92	3.73
Under 3 Bond Index (Clean)	99.66	99.66	0.001%	-1.12%	-1.02%	-1.32%	-0.34%	1.75	1.72	1.70
Under 3 Bond Index (Return)	141.71	141.70	0.012%	-0.82%	0.03%	0.69%	41.71%	1.75	1.72	1.70
Under 5 Bond Index (Clean)	106.88	106.88	-0.005%	-1.46%	-0.68%	-0.22%	6.88%	2.26	2.21	2.20
Under 5 Bond Index (Return)	152.95	152.94	0.008%	-1.14%	0.38%	1.83%	52.95%	2.26	2.21	2.20
Under 10 Bond Index (Clean)	106.14	106.03	0.106%	-2.74%	-0.69%	1.42%	6.14%	4.51	4.36	3.48
Under 10 Bond Index (Return)	156.79	156.61	0.116%	-2.39%	0.35%	3.50%	56.79%	4.51	4.36	3.48
5 Plus Bond Index (Clean)	107.29	107.06	0.210%	-3.70%	-0.71%	3.12%	7.29%	6.39	6.15	3.98
5 Plus Bond Index (Return)	167.75	167.38	0.218%	-3.33%	0.37%	5.25%	67.75%	6.39	6.15	3.98
10 Plus Bond Index (Clean)	108.13	107.72	0.383%	-4.73%	-0.74%	4.90%	8.13%	8.95	8.56	4.56
10 Plus Bond Index (Return)	175.36	174.68	0.390%	-4.35%	0.48%	7.10%	75.36%	8.95	8.56	4.56

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.00	1.78	162	103.78	0.00	7,599	7,751	7886
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.43	1.58	128	107.01	0.00	3,650	3,827	3884
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.82	7.06	308	121.88	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.93	0.87	69	107.80	0.00	10,168	10,873	10962
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.26	3.78	251	114.04	0.00	6,389	7,044	7286
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.23	3.10	251	109.33	0.00	9,256	9,832	10119
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.20	0.10	8	104.29	0.00	7,719	8,043	8051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.06	4.06	251	116.12	0.00	6,777	7,582	7857
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	103.93	0.85	69	104.78	0.00	11,813	12,277	12377
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	106.50	3.44	251	109.94	0.00	9,055	9,644	9955
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	97.66	1.05	98	98.71	0.00	5,011	4,885	4937
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	107.46	1.55	105	109.01	0.00	11,745	12,621	12803

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 June, 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 26-Jun-2013	Previous Index Price 25-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.00	102.02	-0.020%	-0.242%	-0.485%	-0.499%	0.30	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.43	105.40	0.031%	-0.862%	-0.660%	-0.577%	1.13	1.59	1.58
IE0004680173	0468017	8.25 Treas Bnd 2015	114.82	114.84	-0.017%	-0.701%	-1.026%	1.343%	1.16	1.93	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	106.93	106.93	0.005%	-1.818%	-0.879%	0.370%	2.02	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.26	110.28	-0.021%	-2.563%	-0.582%	0.644%	2.92	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.23	106.05	0.172%	-2.909%	-0.701%	1.680%	3.20	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.20	104.13	0.062%	-3.489%	-0.759%	2.978%	3.61	5.38	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.06	111.95	0.101%	-3.305%	-1.025%	2.098%	3.71	5.31	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	103.93	103.83	0.094%	-3.444%	-0.764%	3.110%	3.83	5.97	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	106.50	106.24	0.248%	-3.807%	-0.863%	2.753%	3.95	6.13	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	97.66	97.21	0.471%	-3.916%	0.363%		4.20	8.17	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	107.46	107.05	0.383%	-4.733%	-0.746%	4.933%	4.56	8.95	8.56

Return Price Performance			Index Price 26-Jun-2013	Previous Index Price 25-Jun-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.78	103.79	-0.009%	0.037%	0.473%	-2.429%	0.30	0.54	0.54
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.01	106.97	0.042%	-0.555%	0.385%	-2.861%	1.13	1.59	1.58
IE0004680173	0468017	8.25 Treas Bnd 2015	121.88	121.88	0.002%	-0.176%	0.682%	4.775%	1.16	1.93	1.91
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.78	0.017%	-1.509%	-3.933%	-1.799%	2.02	2.67	2.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.04	114.05	-0.007%	-2.152%	0.627%	3.047%	2.92	3.83	3.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.33	109.13	0.179%	-2.550%	0.330%	3.737%	3.20	4.71	4.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.29	104.22	0.074%	-7.003%	-3.794%	0.720%	3.61	5.38	5.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.12	115.99	0.111%	-2.852%	0.255%	4.654%	3.71	5.31	5.12
IE0034074488	3407448	4.5 Treas Bnd 2020	104.78	104.67	0.105%	-3.131%	-3.846%	0.786%	3.83	5.97	5.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.94	109.67	0.252%	-3.391%	0.279%	5.042%	3.95	6.13	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.71	98.24	0.477%	-3.615%	1.350%		4.20	8.17	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.01	108.58	0.390%	-4.346%	0.483%	2.127%	4.56	8.95	8.56