

Irish Stock Exchange Weekly Bond Index Report

Friday 13 September, 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 13-Sep-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Sep-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	106.67	-0.14%	0.54%	-0.04%	2.51%	6.67%	4.94	4.77	3.57
All Bond Index (Return)	163.08	-0.05%	0.69%	0.89%	5.61%	63.08%	4.94	4.77	3.57
Under 3 Bond Index (Clean)	99.44	-0.09%	0.01%	-0.40%	-1.53%	-0.56%	1.58	1.56	1.51
Under 3 Bond Index (Return)	142.66	-0.01%	0.16%	0.47%	1.36%	42.66%	1.58	1.56	1.51
Under 5 Bond Index (Clean)	106.84	-0.07%	0.11%	-0.27%	-0.26%	6.84%	2.09	2.05	2.00
Under 5 Bond Index (Return)	154.33	0.02%	0.27%	0.64%	2.74%	54.33%	2.09	2.05	2.00
Under 10 Bond Index (Clean)	106.76	-0.13%	0.48%	0.00%	2.01%	6.76%	4.35	4.21	3.30
Under 10 Bond Index (Return)	159.16	-0.05%	0.63%	0.90%	5.06%	59.16%	4.35	4.21	3.30
5 Plus Bond Index (Clean)	108.28	-0.18%	0.72%	0.07%	4.07%	8.28%	6.19	5.96	3.80
5 Plus Bond Index (Return)	170.91	-0.09%	0.88%	1.01%	7.24%	70.91%	6.19	5.96	3.80
10 Plus Bond Index (Clean)	109.16	-0.21%	0.89%	-0.21%	5.89%	9.16%	8.75	8.38	4.44
10 Plus Bond Index (Return)	178.89	-0.12%	1.06%	0.83%	9.26%	78.89%	8.75	8.38	4.44

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	101.24	2.64	241	103.88	0.00	6,849	6,934	7114
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.19	2.55	207	107.74	0.00	3,630	3,818	3911
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	0.57	25	115.04	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.10	1.87	148	108.97	0.00	10,168	10,891	11080
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.90	4.97	330	115.88	0.00	6,389	7,086	7403
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.16	4.07	330	111.23	0.00	9,256	9,918	10295
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.57	1.05	87	106.62	0.00	7,725	8,156	8237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.95	5.33	330	118.28	0.00	6,786	7,665	8027
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	104.58	1.83	148	106.41	0.00	11,809	12,350	12565
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	107.39	4.52	330	111.91	0.00	9,052	9,721	10130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	99.14	1.89	177	101.03	0.00	5,000	4,957	5051
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	108.48	2.72	184	111.20	0.00	11,745	12,766	13087

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							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	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	7.40%	32.00%	24.10%	8.50%			7.30%	32.20%	24.10%	8.50%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.10%	17.60%	13.30%	4.70%			4.00%	17.70%	13.20%	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	11.60%	50.30%	37.90%	13.40%			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%	15.30%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			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%	11.70%		8.30%			9.60%	11.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.10%			15.20%	18.80%		13.00%			15.00%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.30%			11.90%	14.80%		10.50%			12.10%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	7.60%		5.20%			6.00%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%				19.50%	100.00%	13.50%				19.40%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Sep-2013	Week to Date 6-Sep-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	101.24	-0.06%	-0.14%	-0.79%	-1.24%	0.19	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.19	-0.06%	-0.06%	-0.34%	-0.81%	0.81	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	0.00%	0.00%	-0.28%	1.03%	0.63	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	107.10	-0.11%	0.11%	-0.14%	0.53%	1.76	2.46	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.90	0.00%	0.44%	0.16%	1.24%	2.65	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	-0.24%	0.49%	0.24%	2.57%	2.96	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.57	-0.15%	0.72%	0.46%	4.34%	3.32	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	-0.10%	0.73%	0.02%	2.91%	3.50	5.10	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	104.58	-0.18%	0.64%	-0.18%	3.76%	3.70	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.39	-0.15%	0.65%	0.09%	3.61%	3.79	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	99.14	-0.12%	1.12%	0.52%		4.01	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	108.48	-0.21%	0.89%	-0.21%	5.93%	4.44	8.75	8.38

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Sep-2013	Week to Date 6-Sep-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.88	0.02%	0.02%	0.04%	-2.33%	0.19	0.33	0.33
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	107.74	0.02%	0.10%	0.55%	-2.20%	0.81	1.38	1.37
IE0004680173	0468017	8.25 Treas Bnd 2015	115.04	0.14%	0.26%	-5.62%	-1.10%	0.63	1.85	1.83
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	-0.03%	0.28%	0.75%	-0.74%	1.76	2.46	2.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.88	0.10%	0.61%	1.17%	4.71%	2.65	3.62	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.23	-0.16%	0.63%	1.10%	5.54%	2.96	4.50	4.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.62	-0.07%	0.87%	1.34%	2.97%	3.32	5.17	5.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.28	0.00%	0.89%	1.08%	6.61%	3.50	5.10	4.92
IE0034074488	3407448	4.5 Treas Bnd 2020	106.41	-0.10%	0.79%	0.72%	2.35%	3.70	5.76	5.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.91	-0.06%	0.80%	1.04%	6.93%	3.79	5.92	5.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.03	-0.04%	1.25%	1.34%		4.01	7.96	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.20	-0.12%	1.06%	0.83%	4.18%	4.44	8.75	8.38