

Irish Stock Exchange Weekly Bond Index Report

Friday 20 December, 2013

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Dec-2013	Week to Date 13-Dec-2013	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	110.38	0.18%	0.44%	2.91%	6.08%	10.38%	5.03	4.89	2.81	
All Bond Index (Return)	170.57	0.26%	0.67%	3.82%	10.46%	70.57%	5.03	4.89	2.81	
Under 3 Bond Index (Clean)	99.76	-0.04%	-0.09%	0.26%	-1.21%	-0.24%	1.62	1.61	0.74	
Under 3 Bond Index (Return)	144.69	0.04%	0.15%	1.16%	2.80%	44.69%	1.62	1.61	0.74	
Under 5 Bond Index (Clean)	108.25	0.05%	0.13%	1.21%	1.06%	8.25%	2.82	2.78	1.58	
Under 5 Bond Index (Return)	158.09	0.13%	0.37%	2.12%	5.25%	58.09%	2.82	2.78	1.58	
Under 10 Bond Index (Clean)	110.21	0.18%	0.40%	2.73%	5.31%	10.21%	4.43	4.32	2.48	
Under 10 Bond Index (Return)	166.06	0.25%	0.64%	3.64%	9.62%	66.06%	4.43	4.32	2.48	
5 Plus Bond Index (Clean)	113.25	0.26%	0.64%	3.81%	8.85%	13.25%	6.36	6.17	3.15	
5 Plus Bond Index (Return)	180.65	0.34%	0.87%	4.72%	13.34%	80.65%	6.36	6.17	3.15	
10 Plus Bond Index (Clean)	114.67	0.21%	0.65%	4.03%	11.24%	14.67%	8.56	8.25	3.84	
10 Plus Bond Index (Return)	190.04	0.29%	0.89%	4.99%	16.07%	90.04%	8.56	8.25	3.84	

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	100.21	3.72	339	103.92	0.00	2,746	2,752	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	105.01	3.76	305	108.77	0.00	3,630	3,812	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.59	2.80	122	115.38	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.54	3.10	246	111.64	0.00	10,168	11,037	11352
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.93	0.95	63	114.88	0.00	6,390	7,281	7342
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.14	0.78	63	111.91	0.00	9,272	10,305	10377
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.25	2.23	185	112.48	0.00	7,704	8,493	8665
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.78	1.02	63	118.80	0.00	6,780	7,988	8057
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.62	3.03	246	112.65	0.00	11,809	12,945	13303
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.66	0.86	63	113.52	0.00	9,052	10,198	10276
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.78	2.94	275	106.72	0.00	5,000	5,189	5336
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.96	4.17	282	118.14	0.00	11,767	13,410	13901

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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	2.90%	15.60%	7.80%	3.40%					3.00%	15.70%	8.00%	3.50%				
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.10%	21.60%	10.80%	4.80%					4.10%	21.70%	11.00%	4.80%				
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	11.80%	62.70%	31.40%	13.80%					11.90%	62.50%	31.60%	13.90%				
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	7.80%		20.70%	9.10%					7.70%		20.50%	9.00%				
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.00%		29.30%	12.90%					10.90%		28.90%	12.70%				
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.10%			10.60%	14.60%				9.10%			10.60%	14.60%			
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.60%			10.00%	13.70%				8.40%			9.90%	13.50%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.90%			16.20%	22.20%				13.90%			16.30%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.90%			12.70%	17.50%				10.80%			12.60%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.50%	8.90%				5.60%			6.50%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%				23.00%	100.00%			14.60%				23.30%	100.00%		
									100%	100%	100%	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 20-Dec-2013	Week to Date 13-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.21	-0.09%	-0.25%	-0.90%	-2.25%	0.42	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	105.01	-0.09%	-0.25%	-0.19%	-0.98%	0.14	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	112.59	-0.11%	-0.29%	-0.49%	-0.63%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	108.54	-0.01%	0.06%	1.14%	1.88%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.93	0.07%	0.26%	2.46%	4.00%	1.70	3.53	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.14	0.19%	0.45%	3.21%	6.38%	2.05	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.25	0.30%	0.46%	3.76%	8.95%	2.38	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.78	0.26%	0.53%	3.65%	7.31%	2.57	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.62	0.26%	0.70%	4.06%	8.76%	2.81	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.66	0.28%	0.73%	4.06%	8.69%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.78	0.27%	0.72%	3.68%		3.42	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.96	0.21%	0.65%	4.03%	11.29%	3.84	8.56	8.25

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Dec-2013	Week to Date 13-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.92	-0.02%	-0.02%	-0.03%	-2.30%	0.42	0.06	0.06
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.77	0.00%	0.00%	0.74%	-1.27%	0.14	1.11	1.11
IE0004680173	0468017	8.25 Treas Bnd 2015	115.38	0.03%	0.13%	1.12%	-0.81%	0.55	1.58	1.57
IE0006857530	0685753	4.6 TREAS BND 2016	111.64	0.07%	0.30%	2.06%	1.70%	0.85	2.19	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.88	0.16%	0.54%	-1.33%	3.81%	1.70	3.53	3.48
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.91	0.27%	0.68%	-0.04%	6.19%	2.05	4.43	4.34
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.48	0.37%	0.68%	4.62%	8.62%	2.38	4.92	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.80	0.35%	0.81%	-0.37%	7.07%	2.57	5.11	4.98
IE0034074488	3407448	4.5 Treas Bnd 2020	112.65	0.33%	0.91%	4.91%	8.36%	2.81	5.52	5.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.52	0.37%	0.99%	0.45%	8.46%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.72	0.33%	0.91%	4.45%		3.42	7.74	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.14	0.29%	0.89%	4.99%	10.68%	3.84	8.56	8.25