

Irish Stock Exchange Weekly Bond Index Report

Friday 27 December, 2013

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Dec-2013	Week to Date 20-Dec-2013	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	110.36	-0.02%	0.42%	2.89%	6.06%	10.36%	5.18	5.03	2.82	
All Bond Index (Return)	170.62	0.03%	0.70%	3.85%	10.49%	70.62%	5.18	5.03	2.82	
Under 3 Bond Index (Clean)	99.72	-0.04%	-0.13%	0.22%	-1.25%	-0.28%	1.91	1.89	0.76	
Under 3 Bond Index (Return)	144.70	0.00%	0.16%	1.17%	2.81%	44.70%	1.91	1.89	0.76	
Under 5 Bond Index (Clean)	108.27	0.01%	0.14%	1.22%	1.08%	8.27%	3.06	3.01	1.57	
Under 5 Bond Index (Return)	158.19	0.06%	0.43%	2.18%	5.31%	58.19%	3.06	3.01	1.57	
Under 10 Bond Index (Clean)	110.18	-0.03%	0.37%	2.70%	5.28%	10.18%	4.58	4.47	2.48	
Under 10 Bond Index (Return)	166.09	0.02%	0.66%	3.66%	9.64%	66.09%	4.58	4.47	2.48	
5 Plus Bond Index (Clean)	113.21	-0.04%	0.60%	3.77%	8.81%	13.21%	6.35	6.16	3.15	
5 Plus Bond Index (Return)	180.66	0.01%	0.88%	4.73%	13.35%	80.66%	6.35	6.16	3.15	
10 Plus Bond Index (Clean)	114.71	0.03%	0.68%	4.06%	11.28%	14.71%	8.56	8.24	3.84	
10 Plus Bond Index (Return)	190.20	0.08%	0.98%	5.07%	16.16%	90.20%	8.56	8.24	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	100.17	3.76	343	103.93	0.00	2,746	2,751	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.98	3.81	309	108.79	0.00	3,630	3,811	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.53	2.89	126	115.42	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.49	3.15	250	111.64	0.00	10,168	11,032	11352
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.90	1.01	67	114.91	0.00	6,500	7,404	7470
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.29	0.83	67	112.12	0.00	9,287	10,336	10413
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.00	2.28	189	112.28	0.00	7,728	8,500	8676
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.71	1.08	67	118.79	0.00	6,860	8,075	8149
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.56	3.08	250	112.65	0.00	11,809	12,938	13302
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.68	0.92	67	113.59	0.00	9,072	10,222	10305
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.83	2.98	279	106.81	0.00	5,000	5,192	5341
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.00	4.23	286	118.23	0.00	11,767	13,415	13913

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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	No	No	No	No	No	No																													
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	Yes	Yes	Yes	Yes	No	No	4.20%	25.70%	11.70%	4.90%					4.30%	25.80%	11.90%	5.00%																	
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%					0.00%	0.10%	0.00%	0.00%																	
IE0006857530	0685753	4.6 TREAS BND 2016	Yes	Yes	Yes	Yes	No	No	12.10%	74.30%	33.90%	14.20%					12.20%	74.20%	34.20%	14.40%																	
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	Yes	No	Yes	Yes	No	No	8.10%		22.70%	9.60%					8.00%		22.50%	9.50%																	
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	Yes	No	Yes	Yes	No	No	11.40%		31.70%	13.30%					11.20%		31.40%	13.20%																	
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	Yes	No	No	Yes	Yes	No	9.30%			11.00%	14.60%				9.30%			11.00%	14.50%																
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.80%				8.80%			10.30%	13.70%																
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	14.20%			16.70%	22.20%				14.30%			16.80%	22.30%																
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.20%			13.20%	17.50%				11.10%			13.10%	17.30%																
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.70%			6.70%	8.90%				5.80%			6.80%	8.90%																
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.80%				23.00%	100.00%			15.00%				23.30%	100.00%															
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	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 27-Dec-2013	Week to Date 20-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.17	-0.04%	-0.29%	-0.94%	-2.29%	0.75	0.05	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.98	-0.03%	-0.28%	-0.22%	-1.01%	0.15	1.10	1.10
IE0004680173	0468017	8.25 Treas Bnd 2015	112.53	-0.05%	-0.35%	-0.55%	-0.68%	0.56	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	108.49	-0.05%	0.01%	1.10%	1.84%	0.86	2.18	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.90	-0.03%	0.23%	2.43%	3.97%	1.70	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.29	0.14%	0.59%	3.36%	6.53%	2.01	4.42	4.33
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.00	-0.22%	0.24%	3.52%	8.71%	2.43	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.71	-0.06%	0.47%	3.59%	7.24%	2.58	5.10	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	-0.05%	0.64%	4.00%	8.70%	2.82	5.51	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.68	0.02%	0.75%	4.08%	8.71%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.83	0.05%	0.77%	3.73%		3.41	7.73	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.00	0.03%	0.68%	4.06%	11.32%	3.84	8.56	8.24

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Dec-2013	Week to Date 20-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.93	0.01%	-0.02%	-0.02%	-2.29%	0.75	0.05	0.05
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.79	0.02%	0.01%	0.76%	-1.25%	0.15	1.10	1.10
IE0004680173	0468017	8.25 Treas Bnd 2015	115.42	0.03%	0.16%	1.14%	-0.78%	0.56	1.57	1.56
IE0006857530	0685753	4.6 TREAS BND 2016	111.64	0.00%	0.30%	2.06%	1.70%	0.86	2.18	2.17
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.91	0.03%	0.56%	-1.30%	3.84%	1.70	3.53	3.47
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.12	0.18%	0.86%	0.15%	6.39%	2.01	4.42	4.33
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.28	-0.18%	0.50%	4.43%	8.43%	2.43	4.91	4.80
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.79	-0.01%	0.81%	-0.38%	7.06%	2.58	5.10	4.97
IE0034074488	3407448	4.5 Treas Bnd 2020	112.65	-0.01%	0.90%	4.90%	8.35%	2.82	5.51	5.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.59	0.06%	1.05%	0.51%	8.53%	2.92	5.95	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.81	0.09%	1.00%	4.55%		3.41	7.73	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.23	0.08%	0.98%	5.07%	10.77%	3.84	8.56	8.24