

# Irish Stock Exchange Weekly Bond Index Report

Friday 8 November, 2013

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## Bond Indices Performance

| Index                        | Close Value<br>8-Nov-2013 | Performance                |        |       |        |                    | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|---------------------------|----------------------------|--------|-------|--------|--------------------|----------------------|----------------------|----------------------|
|                              |                           | Week to Date<br>1-Nov-2013 | MTD    | QTD   | YTD    | Since<br>Inception |                      |                      |                      |
| All Bond Index (Clean)       | 109.54                    | 0.00%                      | 0.01%  | 2.12% | 5.27%  | 9.54%              | 4.92                 | 4.78                 | 3.00                 |
| All Bond Index (Return)      | 168.46                    | 0.08%                      | 0.11%  | 2.54% | 9.10%  | 68.46%             | 4.92                 | 4.78                 | 3.00                 |
| Under 3 Bond Index (Clean)   | 99.92                     | 0.06%                      | 0.07%  | 0.42% | -1.06% | -0.08%             | 1.44                 | 1.42                 | 0.90                 |
| Under 3 Bond Index (Return)  | 144.23                    | 0.14%                      | 0.15%  | 0.84% | 2.48%  | 44.23%             | 1.44                 | 1.42                 | 0.90                 |
| Under 5 Bond Index (Clean)   | 107.90                    | 0.10%                      | 0.10%  | 0.88% | 0.73%  | 7.90%              | 2.63                 | 2.59                 | 1.81                 |
| Under 5 Bond Index (Return)  | 156.83                    | 0.18%                      | 0.19%  | 1.30% | 4.41%  | 56.83%             | 2.63                 | 2.59                 | 1.81                 |
| Under 10 Bond Index (Clean)  | 109.31                    | 0.02%                      | 0.04%  | 1.89% | 4.45%  | 9.31%              | 4.31                 | 4.20                 | 2.71                 |
| Under 10 Bond Index (Return) | 163.93                    | 0.10%                      | 0.13%  | 2.31% | 8.21%  | 63.93%             | 4.31                 | 4.20                 | 2.71                 |
| 5 Plus Bond Index (Clean)    | 112.07                    | -0.07%                     | -0.05% | 2.72% | 7.71%  | 12.07%             | 6.47                 | 6.26                 | 3.33                 |
| 5 Plus Bond Index (Return)   | 177.91                    | 0.02%                      | 0.04%  | 3.13% | 11.62% | 77.91%             | 6.47                 | 6.26                 | 3.33                 |
| 10 Plus Bond Index (Clean)   | 114.18                    | -0.14%                     | -0.14% | 3.58% | 10.77% | 14.18%             | 8.67                 | 8.34                 | 3.90                 |
| 10 Plus Bond Index (Return)  | 188.25                    | -0.05%                     | -0.04% | 4.00% | 14.98% | 88.25%             | 8.67                 | 8.34                 | 3.90                 |

## Bond Index Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal       | O/S Amt        | O/S Amt        |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
|              |         |                     |                  |        |                     |                |         |                 |                |      | Amt<br>O/S(m) | Clean<br>Price | Dirty<br>Price |
| IE00B3KWYS29 | B3KWYS2 | 4.0 Treas Bnd 2014  | 15-Jan-14        | 4      | Annual              | 100.69         | 3.26    | 297             | 103.95         | 0.00 | 6,849         | 6,896          | 7119           |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5    | Annual              | 105.37         | 3.24    | 263             | 108.62         | 0.00 | 3,630         | 3,825          | 3943           |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25   | Annual              | 114.47         | 1.83    | 80              | 116.30         | 0.00 | 7             | 8              | 9              |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6    | Annual              | 108.43         | 2.57    | 204             | 111.00         | 0.00 | 10,168        | 11,026         | 11287          |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5    | Annual              | 113.23         | 0.32    | 21              | 113.55         | 0.00 | 6,389         | 7,235          | 7255           |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 109.92         | 0.26    | 21              | 110.18         | 0.00 | 9,269         | 10,189         | 10213          |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 108.94         | 1.72    | 143             | 110.67         | 0.00 | 7,700         | 8,389          | 8521           |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 116.38         | 0.34    | 21              | 116.72         | 0.00 | 6,767         | 7,875          | 7898           |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 108.11         | 2.52    | 204             | 110.63         | 0.00 | 11,809        | 12,767         | 13064          |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 111.15         | 0.29    | 21              | 111.44         | 0.00 | 9,095         | 10,136         | 10162          |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9    | Annual              | 102.95         | 2.49    | 233             | 105.44         | 0.00 | 5,007         | 5,155          | 5279           |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 113.47         | 3.55    | 240             | 117.02         | 0.00 | 11,782        | 13,362         | 13780          |

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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      | 7.10%                 | 31.70%      | 17.60%      | 8.30%       |             |             |                        |             | 7.20%       | 31.80%      | 17.90%      | 8.40%       |             |             |             |             |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | Yes      | Yes     | Yes     | Yes      | No     | No      | 3.90%                 | 17.60%      | 9.80%       | 4.60%       |             |             |                        |             | 4.00%       | 17.60%      | 9.90%       | 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      | 11.40%                | 50.70%      | 28.10%      | 13.20%      |             |             |                        |             | 11.50%      | 50.50%      | 28.30%      | 13.30%      |             |             |             |             |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | Yes      | No      | Yes     | Yes      | No     | No      | 7.50%                 |             | 18.50%      | 8.70%       |             |             |                        |             | 7.40%       |             | 18.20%      | 8.60%       |             |             |             |             |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | Yes      | No      | Yes     | Yes      | No     | No      | 10.50%                |             | 26.00%      | 12.20%      |             |             |                        |             | 10.40%      |             | 25.60%      | 12.10%      |             |             |             |             |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | Yes      | No      | No      | Yes      | Yes    | No      | 8.70%                 |             |             | 10.00%      | 14.50%      |             |                        |             | 8.60%       |             |             | 10.10%      | 14.50%      |             |             |             |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | Yes      | No      | No      | Yes      | Yes    | No      | 8.10%                 |             |             | 9.40%       | 13.70%      |             |                        |             | 8.00%       |             |             | 9.30%       | 13.50%      |             |             |             |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 13.20%                |             |             | 15.30%      | 22.10%      |             |                        |             | 13.30%      |             |             | 15.40%      | 22.30%      |             |             |             |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | Yes      | No      | No      | Yes      | Yes    | No      | 10.50%                |             |             | 12.10%      | 17.60%      |             |                        |             | 10.30%      |             |             | 12.00%      | 17.30%      |             |             |             |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | Yes      | No      | No      | Yes      | Yes    | No      | 5.30%                 |             |             | 6.20%       | 8.90%       |             |                        |             | 5.40%       |             |             | 6.20%       | 9.00%       |             |             |             |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | Yes      | No      | No      | No       | Yes    | Yes     | 13.80%                |             |             |             | 23.20%      | 100.00%     |                        |             | 14.00%      |             |             |             | 23.50%      | 100.00%     |             |             |
|              |         |                     |          |         |         |          |        |         | <b>100%</b>           | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> |                        | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> | <b>100%</b> |

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## Bond Index Constituent

| Clean Price Performance |         |                     |                         | Performance             |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|-------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                    | SEDOL   | Bond Name           | Close Price 08-Nov-2013 | Week to Date 1-Nov-2013 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B3KWYS29            | B3KWYS2 | 4.0 Treas Bnd 2014  | 100.69                  | -0.08%                  | -0.10% | -0.42% | -1.78% | 0.00              | 0.17              | 0.17              |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 105.37                  | -0.04%                  | -0.03% | 0.16%  | -0.63% | 0.24              | 1.22              | 1.22              |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 114.47                  | 0.00%                   | 0.00%  | 1.17%  | 1.03%  | 0.04              | 1.69              | 1.69              |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 108.43                  | 0.19%                   | 0.20%  | 1.04%  | 1.78%  | 1.06              | 2.30              | 2.28              |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 113.23                  | 0.21%                   | 0.19%  | 1.83%  | 3.36%  | 1.97              | 3.65              | 3.58              |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 109.92                  | 0.10%                   | 0.13%  | 2.08%  | 5.21%  | 2.35              | 4.54              | 4.43              |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 108.94                  | 0.06%                   | 0.13%  | 2.53%  | 7.67%  | 2.66              | 5.03              | 4.90              |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 116.38                  | 0.01%                   | 0.04%  | 2.42%  | 6.03%  | 2.86              | 5.22              | 5.07              |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 108.11                  | 0.00%                   | -0.02% | 2.62%  | 7.26%  | 3.09              | 5.63              | 5.46              |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 111.15                  | -0.03%                  | 0.00%  | 2.66%  | 7.23%  | 3.18              | 6.06              | 5.87              |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 102.95                  | -0.44%                  | -0.41% | 2.85%  |        | 3.52              | 7.85              | 7.58              |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 113.47                  | -0.14%                  | -0.14% | 3.58%  | 10.81% | 3.90              | 8.67              | 8.34              |

| Return Price Performance |         |                     |                         | Performance             |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|-------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name           | Close Price 08-Nov-2013 | Week to Date 1-Nov-2013 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B3KWYS29             | B3KWYS2 | 4.0 Treas Bnd 2014  | 103.95                  | -0.01%                  | -0.01% | 0.00%  | -2.27% | 0.00              | 0.17              | 0.17              |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 108.62                  | 0.04%                   | 0.06%  | 0.60%  | -1.41% | 0.24              | 1.22              | 1.22              |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 116.30                  | 0.14%                   | 0.16%  | 1.92%  | -0.02% | 0.04              | 1.69              | 1.69              |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 111.00                  | 0.27%                   | 0.29%  | 1.47%  | 1.12%  | 1.06              | 2.30              | 2.28              |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 113.55                  | 0.30%                   | 0.29%  | -2.47% | 2.61%  | 1.97              | 3.65              | 3.58              |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 110.18                  | 0.17%                   | 0.22%  | -1.59% | 4.55%  | 2.35              | 4.54              | 4.43              |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 110.67                  | 0.14%                   | 0.22%  | 2.94%  | 6.87%  | 2.66              | 5.03              | 4.90              |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 116.72                  | 0.11%                   | 0.15%  | -2.12% | 5.20%  | 2.86              | 5.22              | 5.07              |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 110.63                  | 0.08%                   | 0.07%  | 3.02%  | 6.41%  | 3.09              | 5.63              | 5.46              |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 111.44                  | 0.06%                   | 0.09%  | -1.40% | 6.47%  | 3.18              | 6.06              | 5.87              |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 105.44                  | -0.36%                  | -0.32% | 3.20%  |        | 3.52              | 7.85              | 7.58              |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 117.02                  | -0.05%                  | -0.04% | 4.00%  | 9.64%  | 3.90              | 8.67              | 8.34              |