

Irish Stock Exchange Weekly Bond Index Report

Friday 29 November, 2013

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Bond Indices Performance

Index	Close Value 29-Nov-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 22-Nov-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	109.90	0.30%	0.34%	2.46%	5.61%	9.90%	4.86	4.73	2.92
All Bond Index (Return)	169.42	0.38%	0.68%	3.12%	9.72%	69.42%	4.86	4.73	2.92
Under 3 Bond Index (Clean)	99.85	-0.02%	-0.01%	0.35%	-1.13%	-0.15%	1.38	1.37	0.81
Under 3 Bond Index (Return)	144.47	0.06%	0.32%	1.01%	2.65%	44.47%	1.38	1.37	0.81
Under 5 Bond Index (Clean)	108.12	0.11%	0.30%	1.08%	0.93%	8.12%	2.59	2.54	1.68
Under 5 Bond Index (Return)	157.51	0.19%	0.63%	1.75%	4.86%	57.51%	2.59	2.54	1.68
Under 10 Bond Index (Clean)	109.77	0.30%	0.45%	2.32%	4.89%	9.77%	4.26	4.15	2.59
Under 10 Bond Index (Return)	165.00	0.37%	0.78%	2.98%	8.92%	65.00%	4.26	4.15	2.59
5 Plus Bond Index (Clean)	112.54	0.44%	0.37%	3.15%	8.16%	12.54%	6.41	6.21	3.26
5 Plus Bond Index (Return)	179.08	0.51%	0.71%	3.81%	12.36%	79.08%	6.41	6.21	3.26
10 Plus Bond Index (Clean)	113.93	0.34%	-0.36%	3.36%	10.53%	13.93%	8.61	8.28	3.92
10 Plus Bond Index (Return)	188.36	0.42%	0.02%	4.06%	15.04%	88.36%	8.61	8.28	3.92

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	Clean	Dirty
											O/S(m)	Price	Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.46	3.49	318	103.95	0.00	6,849	6,880	7119
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.27	3.50	284	108.77	0.00	3,630	3,821	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.92	2.32	101	115.24	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.48	2.84	225	111.31	0.00	10,168	11,031	11319
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.64	0.63	42	114.27	0.00	6,487	7,372	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.64	0.52	42	111.16	0.00	9,318	10,309	10357
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.74	1.98	164	111.71	0.00	7,709	8,450	8602
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.16	0.68	42	117.84	0.00	6,817	7,968	8014
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.86	2.77	225	111.64	0.00	11,809	12,855	13183
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.84	0.58	42	112.41	0.00	9,092	10,146	10198
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.04	2.71	254	105.75	0.00	5,006	5,158	5294
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	113.23	3.86	261	117.09	0.00	11,776	13,334	13789

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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%	31.60%	17.50%	8.20%					7.20%	31.80%	17.70%	8.30%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.90%	17.60%	9.70%	4.50%					4.00%	17.60%	9.80%	4.60%				
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	11.30%	50.70%	28.00%	13.10%					11.40%	50.50%	28.20%	13.20%				
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.60%		18.70%	8.80%					7.50%		18.50%	8.70%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.60%		26.20%	12.30%					10.40%		25.80%	12.10%				
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	14.60%				8.70%			10.10%	14.60%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.20%			9.50%	13.80%				8.10%			9.40%	13.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.30%	22.20%				13.30%			15.40%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.10%	17.50%				10.30%			11.90%	17.30%			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.10%	8.90%				5.30%			6.20%	9.00%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				23.00%	100.00%			13.90%				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 29-Nov-2013	Week to Date 22-Nov-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.46	-0.06%	-0.33%	-0.65%	-2.00%	0.00	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.27	-0.01%	-0.13%	0.06%	-0.73%	0.13	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	112.92	-0.06%	-1.35%	-0.20%	-0.33%	0.61	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	108.48	0.01%	0.24%	1.08%	1.82%	0.96	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.64	0.19%	0.55%	2.19%	3.73%	1.82	3.59	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.64	0.33%	0.79%	2.75%	5.90%	2.17	4.48	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	0.48%	0.86%	3.28%	8.45%	2.49	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.16	0.49%	0.71%	3.11%	6.75%	2.70	5.16	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	108.86	0.54%	0.67%	3.34%	8.01%	2.95	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.84	0.50%	0.62%	3.30%	7.90%	3.06	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.04	0.15%	-0.33%	2.94%		3.51	7.79	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	113.23	0.34%	-0.36%	3.36%	10.57%	3.92	8.61	8.28

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Nov-2013	Week to Date 22-Nov-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.95	0.02%	-0.02%	0.00%	-2.27%	0.00	0.12	0.12
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.77	0.07%	0.20%	0.74%	-1.26%	0.13	1.17	1.17
IE0004680173	0468017	8.25 Treas Bnd 2015	115.24	0.08%	-0.76%	0.99%	-0.93%	0.61	1.63	1.62
IE0006857530	0685753	4.6 Treas Bnd 2016	111.31	0.09%	0.57%	1.75%	1.40%	0.96	2.25	2.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.27	0.28%	0.93%	-1.85%	3.26%	1.82	3.59	3.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.16	0.40%	1.11%	-0.71%	5.48%	2.17	4.48	4.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.71	0.54%	1.16%	3.91%	7.88%	2.49	4.97	4.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.84	0.58%	1.11%	-1.17%	6.21%	2.70	5.16	5.03
IE0034074488	3407448	4.5 Treas Bnd 2020	111.64	0.60%	0.98%	3.96%	7.38%	2.95	5.57	5.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.41	0.58%	0.97%	-0.53%	7.40%	3.06	6.01	5.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	105.75	0.22%	-0.03%	3.51%		3.51	7.79	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.09	0.42%	0.02%	4.06%	9.70%	3.92	8.61	8.28