

Irish Stock Exchange Daily Bond Index Report

Thursday 2 January, 2014

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 02-Jan-2014	Previous Close Value 31-Dec-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	110.38	110.17	0.198%	0.20%	6.08%	0.20%	10.38%	5.15	5.01	2.80
All Bond Index (Return)	170.84	170.47	0.216%	0.22%	10.63%	0.22%	70.84%	5.15	5.01	2.80
Under 3 Bond Index (Clean)	99.65	99.60	0.055%	0.06%	-1.32%	0.06%	-0.35%	1.88	1.86	0.74
Under 3 Bond Index (Return)	144.74	144.63	0.076%	0.08%	2.84%	0.08%	44.74%	1.88	1.86	0.74
Under 5 Bond Index (Clean)	108.18	108.05	0.118%	0.12%	0.99%	0.12%	8.18%	3.03	2.98	1.57
Under 5 Bond Index (Return)	158.22	158.00	0.139%	0.14%	5.33%	0.14%	58.22%	3.03	2.98	1.57
Under 10 Bond Index (Clean)	110.21	109.99	0.193%	0.19%	5.30%	0.19%	10.21%	4.55	4.44	2.46
Under 10 Bond Index (Return)	166.30	165.95	0.213%	0.21%	9.78%	0.21%	66.30%	4.55	4.44	2.46
5 Plus Bond Index (Clean)	113.31	113.03	0.242%	0.24%	8.90%	0.24%	13.31%	6.32	6.13	3.13
5 Plus Bond Index (Return)	181.00	180.54	0.260%	0.26%	13.57%	0.26%	81.00%	6.32	6.13	3.13
10 Plus Bond Index (Clean)	114.73	114.48	0.225%	0.22%	11.30%	0.22%	14.73%	8.53	8.21	3.83
10 Plus Bond Index (Return)	190.45	189.99	0.241%	0.24%	16.32%	0.24%	90.45%	8.53	8.21	3.83

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.09	3.86	352	103.95	0.00	2,746	2,749	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.88	3.92	318	108.80	0.00	3,630	3,807	3949
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.36	3.07	134	115.43	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.42	3.26	259	111.69	0.00	10,168	11,025	11357
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	113.85	1.15	76	114.99	0.00	6,500	7,400	7475
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.14	0.94	76	112.08	0.00	9,297	10,333	10420
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.09	2.39	198	112.48	0.00	7,728	8,507	8692
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	117.71	1.23	76	118.94	0.00	6,860	8,076	8160
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.77	3.19	259	112.96	0.00	11,809	12,962	13340
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.82	1.04	76	113.86	0.00	9,072	10,235	10330
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	103.86	3.08	288	106.94	0.00	5,000	5,193	5347
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.02	4.36	295	118.39	0.00	11,767	13,417	13931

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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%					4.20%	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%	33.80%	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%	9.50%					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	9.40%			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%	13.60%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	14.20%			16.70%	22.20%				14.30%			16.90%	22.30%			
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	11.30%			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%				5.70%			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%

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jan-2014	Previous Index Price 31-Dec-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.09	100.10	-0.008%	-0.008%	-2.367%	-0.008%	0.01	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.88	104.90	-0.019%	-0.019%	-1.099%	-0.019%	0.12	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	112.36	113.10	-0.661%	-0.661%	-0.831%	-0.661%	0.54	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	108.42	108.34	0.081%	0.081%	1.771%	0.081%	0.85	2.15	2.14
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	113.85	113.69	0.141%	0.141%	3.923%	0.141%	1.68	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.14	110.93	0.191%	0.191%	6.380%	0.191%	2.03	4.39	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.09	109.95	0.129%	0.129%	8.801%	0.129%	2.40	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	117.71	117.52	0.168%	0.168%	7.251%	0.168%	2.56	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.46	0.288%	0.288%	8.906%	0.288%	2.78	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.82	112.46	0.320%	0.320%	8.850%	0.320%	2.89	5.92	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.86	103.53	0.324%	0.324%		0.324%	3.40	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.02	113.77	0.224%	0.224%	11.347%	0.224%	3.83	8.53	8.21

Return Price Performance			Index Price 02-Jan-2014	Previous Index Price 31-Dec-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.95	103.93	0.013%	0.013%	-2.272%	0.013%	0.01	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.80	108.80	0.005%	0.005%	-1.236%	0.005%	0.12	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	115.43	116.13	-0.605%	-0.605%	-0.770%	-0.605%	0.54	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	111.69	111.57	0.101%	0.101%	1.742%	0.101%	0.85	2.15	2.14
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.99	114.80	0.166%	0.166%	3.911%	0.166%	1.68	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.08	111.84	0.212%	0.212%	6.348%	0.212%	2.03	4.39	4.30
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.48	112.31	0.148%	0.148%	8.623%	0.148%	2.40	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.94	118.71	0.194%	0.194%	7.201%	0.194%	2.56	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	112.96	112.62	0.302%	0.302%	8.659%	0.302%	2.78	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.86	113.48	0.341%	0.341%	8.790%	0.341%	2.89	5.92	5.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	106.94	106.58	0.334%	0.334%		0.334%	3.40	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.39	118.10	0.240%	0.240%	10.914%	0.240%	3.83	8.53	8.21