

Irish Stock Exchange Weekly Bond Index Report

Friday 3 January, 2014

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Bond Indices Performance

Index	Close Value 3-Jan-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 27-Dec-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	110.77	0.37%	0.54%	0.54%	0.54%	10.77%	5.15	5.01	2.73
All Bond Index (Return)	171.43	0.48%	0.57%	0.57%	0.57%	71.43%	5.15	5.01	2.73
Under 3 Bond Index (Clean)	99.62	-0.10%	0.03%	0.03%	0.03%	-0.38%	1.87	1.86	0.75
Under 3 Bond Index (Return)	144.72	0.01%	0.06%	0.06%	0.06%	44.72%	1.87	1.86	0.75
Under 5 Bond Index (Clean)	108.31	0.04%	0.24%	0.24%	0.24%	8.31%	3.03	2.98	1.53
Under 5 Bond Index (Return)	158.42	0.15%	0.27%	0.27%	0.27%	58.42%	3.03	2.98	1.53
Under 10 Bond Index (Clean)	110.58	0.36%	0.53%	0.53%	0.53%	10.58%	4.55	4.45	2.39
Under 10 Bond Index (Return)	166.87	0.47%	0.56%	0.56%	0.56%	66.87%	4.55	4.45	2.39
5 Plus Bond Index (Clean)	113.84	0.56%	0.71%	0.71%	0.71%	13.84%	6.32	6.14	3.05
5 Plus Bond Index (Return)	181.86	0.66%	0.73%	0.73%	0.73%	81.86%	6.32	6.14	3.05
10 Plus Bond Index (Clean)	115.18	0.41%	0.61%	0.61%	0.61%	15.18%	8.53	8.22	3.79
10 Plus Bond Index (Return)	191.18	0.52%	0.63%	0.63%	0.63%	91.18%	8.53	8.22	3.79

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	100.08	3.87	353	103.94	0.00	2,746	2,748	2854
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	18-Feb-15	4.5	Annual	104.84	3.93	319	108.78	0.00	3,630	3,806	3948
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	112.31	3.09	135	115.40	0.00	7	8	9
IE0006857530	0685753	4.6 TREAS BND 2016	18-Apr-16	4.6	Annual	108.39	3.28	260	111.67	0.00	10,168	11,022	11355
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	18-Oct-17	5.5	Annual	114.05	1.16	77	115.21	0.00	6,500	7,413	7489
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	18-Oct-18	4.5	Annual	111.48	0.95	77	112.43	0.00	9,287	10,364	10453
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	18-Jun-19	4.4	Annual	110.59	2.40	199	112.99	0.00	7,728	8,546	8731
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	18-Oct-19	5.9	Annual	118.28	1.25	77	119.53	0.00	6,860	8,115	8200
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.42	3.21	260	113.62	0.00	11,809	13,039	13417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.37	1.06	77	114.42	0.00	9,072	10,285	10380
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	104.26	3.09	289	107.35	0.00	5,000	5,213	5367
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	114.46	4.38	296	118.84	0.00	11,767	13,469	13985

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Jan-2014	Week to Date 27-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.08	-0.09%	-0.02%	-0.02%	-0.02%	0.09	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	104.84	-0.13%	-0.05%	-0.05%	-0.05%	0.14	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	112.31	-0.19%	-0.70%	-0.70%	-0.70%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	108.39	-0.09%	0.05%	0.05%	0.05%	0.86	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	114.05	0.13%	0.32%	0.32%	0.32%	1.63	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	111.48	0.17%	0.50%	0.50%	0.50%	1.96	4.39	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	110.59	0.54%	0.58%	0.58%	0.58%	2.31	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	118.28	0.49%	0.65%	0.65%	0.65%	2.46	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	110.42	0.78%	0.88%	0.88%	0.88%	2.67	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.37	0.62%	0.80%	0.80%	0.80%	2.80	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	104.26	0.41%	0.71%	0.71%	0.71%	3.35	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.46	0.41%	0.61%	0.61%	0.61%	3.79	8.53	8.22

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Jan-2014	Week to Date 27-Dec-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	0.02%	0.01%	0.01%	0.01%	0.09	0.02	0.02
IE00B4V6D496	B4V6D49	4.5 TREAS BND 2015	108.78	-0.01%	-0.02%	-0.02%	-0.02%	0.14	1.07	1.07
IE0004680173	0468017	8.25 Treas Bnd 2015	115.40	-0.01%	-0.62%	-0.62%	-0.62%	0.55	1.54	1.53
IE0006857530	0685753	4.6 TREAS BND 2016	111.67	0.02%	0.09%	0.09%	0.09%	0.86	2.15	2.13
IE00B8DLLB38	B8DLLB3	5.5 TREAS BND 2017	115.21	0.26%	0.35%	0.35%	0.35%	1.63	3.50	3.44
IE00B28HXX02	B28HXX0	4.5 TREAS BND 2018	112.43	0.28%	0.53%	0.53%	0.53%	1.96	4.39	4.31
IE00B2QTFG59	B2QTFG5	4.4 TREAS BND 2019	112.99	0.63%	0.60%	0.60%	0.60%	2.31	4.88	4.77
IE00B6089D15	B6089D1	5.9 TREAS BND 2019	119.53	0.62%	0.69%	0.69%	0.69%	2.46	5.07	4.95
IE0034074488	3407448	4.5 Treas Bnd 2020	113.62	0.87%	0.89%	0.89%	0.89%	2.67	5.48	5.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.42	0.73%	0.83%	0.83%	0.83%	2.80	5.92	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.35	0.50%	0.71%	0.71%	0.71%	3.35	7.70	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	118.84	0.52%	0.63%	0.63%	0.63%	3.79	8.53	8.22