

# Irish Stock Exchange Weekly Bond Index Report



Friday 25 April, 2014

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 25-Apr-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 17-Apr-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	114.83	-0.23%	0.98%	0.98%	4.23%	14.83%	5.27	5.16	2.04
All Bond Index (Return)	178.07	-1.12%	0.24%	0.24%	4.46%	78.07%	5.27	5.16	2.04
Under 3 Bond Index (Clean)	99.10	-0.10%	-0.06%	-0.06%	-0.50%	-0.90%	1.69	1.68	0.42
Under 3 Bond Index (Return)	141.11	-3.23%	-3.01%	-3.01%	-2.43%	41.11%	1.69	1.68	0.42
Under 5 Bond Index (Clean)	109.49	-0.14%	0.42%	0.42%	1.33%	9.49%	2.84	2.82	0.85
Under 5 Bond Index (Return)	159.89	-1.46%	-0.73%	-0.73%	1.20%	59.89%	2.84	2.82	0.85
Under 10 Bond Index (Clean)	114.05	-0.23%	0.92%	0.92%	3.69%	14.05%	4.69	4.61	1.73
Under 10 Bond Index (Return)	172.18	-1.28%	0.02%	0.02%	3.75%	72.18%	4.69	4.61	1.73
5 Plus Bond Index (Clean)	119.55	-0.27%	1.24%	1.24%	5.76%	19.55%	6.42	6.27	2.29
5 Plus Bond Index (Return)	191.67	-0.95%	0.72%	0.72%	6.17%	91.67%	6.42	6.27	2.29
10 Plus Bond Index (Clean)	122.37	-0.24%	1.32%	1.32%	6.90%	22.37%	8.70	8.44	3.04
10 Plus Bond Index (Return)	205.47	-0.14%	1.63%	1.63%	8.15%	105.47%	8.70	8.44	3.04

## 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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.39	0.81	66	104.20	0.00	2,880	2,977	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.20	5.66	247	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.14	0.09	7	108.22	0.00	10,168	10,996	11005
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	2.85	189	119.03	0.00	6,389	7,423	7605
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.62	2.33	189	116.95	0.00	9,256	10,609	10825
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.88	3.75	311	118.63	0.00	7,700	8,846	9134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.07	3.06	189	126.13	0.00	6,767	8,328	8534
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.39	0.09	7	115.48	0.00	11,809	13,626	13636
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.77	2.59	189	121.36	0.00	9,052	10,751	10985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.47	0.39	36	110.86	0.00	5,000	5,524	5543
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.61	0.35	38	104.96	0.00	5,774	6,041	6061
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.58	0.64	43	122.22	0.00	11,745	14,280	14355

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	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
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.00%	21.30%	9.30%	3.50%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.10%	78.60%	34.30%	12.90%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		23.20%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		33.10%	12.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.10%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	12.40%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			16.00%	20.20%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			12.60%	16.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.60%			6.50%	8.20%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	6.10%			7.10%	9.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.40%				21.20%	100.00%
									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 25-Apr-2014	Week to Date 17-Apr-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.39	-0.11%	-0.25%	-0.25%	-1.44%	0.28	0.81	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	110.20	-0.17%	-0.39%	-0.39%	-2.57%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.14	-0.09%	-0.01%	-0.01%	-0.18%	0.44	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	-0.13%	0.57%	0.57%	2.20%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.62	-0.20%	0.96%	0.96%	3.33%	1.13	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.88	-0.30%	1.05%	1.05%	4.48%	1.38	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.07	-0.28%	1.21%	1.21%	4.73%	1.48	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.39	-0.28%	1.27%	1.27%	5.42%	1.76	5.41	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.77	-0.27%	1.25%	1.25%	5.61%	1.89	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.47	-0.28%	1.29%	1.29%	6.71%	2.57	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.61	-0.28%	1.28%	1.28%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.58	-0.24%	1.32%	1.32%	6.87%	3.04	8.70	8.44

  

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 25-Apr-2014	Week to Date 17-Apr-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.20	-0.01%	0.05%	0.05%	-4.22%	0.28	0.81	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	-0.01%	0.12%	0.12%	-0.24%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	-4.08%	-3.82%	-3.82%	-3.00%	0.44	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.03	-0.03%	0.88%	0.88%	3.68%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.95	-0.11%	1.21%	1.21%	4.57%	1.13	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.63	-0.21%	1.27%	1.27%	5.62%	1.38	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.13	-0.17%	1.51%	1.51%	6.25%	1.48	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.48	-3.93%	-2.33%	-2.33%	2.53%	1.76	5.41	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.36	-0.17%	1.51%	1.51%	6.95%	1.89	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.86	-0.20%	1.53%	1.53%	4.01%	2.57	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.96	-0.21%	1.50%	1.50%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.22	-0.14%	1.63%	1.63%	3.49%	3.04	8.70	8.44