

Irish Stock Exchange Weekly Bond Index Report



Friday 6 June, 2014

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Bond Indices Performance

Index	Close Value 6-Jun-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 30-May-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.04	1.12%	1.12%	2.92%	6.24%	17.04%	5.25	5.17	1.65
All Bond Index (Return)	182.29	1.17%	1.17%	2.62%	6.93%	82.29%	5.25	5.17	1.65
Under 3 Bond Index (Clean)	98.83	0.12%	0.12%	-0.33%	-0.77%	-1.17%	1.62	1.61	0.32
Under 3 Bond Index (Return)	141.43	0.20%	0.20%	-2.80%	-2.22%	41.43%	1.62	1.61	0.32
Under 5 Bond Index (Clean)	110.00	0.50%	0.50%	0.89%	1.80%	10.00%	2.78	2.76	0.55
Under 5 Bond Index (Return)	161.40	0.57%	0.57%	0.21%	2.15%	61.40%	2.78	2.76	0.55
Under 10 Bond Index (Clean)	115.92	1.02%	1.02%	2.57%	5.39%	15.92%	4.68	4.62	1.35
Under 10 Bond Index (Return)	175.76	1.08%	1.08%	2.10%	5.91%	75.76%	4.68	4.62	1.35
5 Plus Bond Index (Clean)	122.65	1.39%	1.39%	3.88%	8.51%	22.65%	6.36	6.25	1.87
5 Plus Bond Index (Return)	197.47	1.45%	1.45%	3.76%	9.38%	97.47%	6.36	6.25	1.87
10 Plus Bond Index (Clean)	126.77	1.68%	1.68%	4.96%	10.74%	26.77%	8.63	8.41	2.60
10 Plus Bond Index (Return)	213.86	1.75%	1.75%	5.78%	12.56%	113.86%	8.63	8.41	2.60

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	102.98	1.33	108	104.31	0.00	2,230	2,296	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.44	6.60	288	116.04	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.87	0.62	49	108.49	0.00	10,168	10,969	11032
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.58	3.48	231	120.06	0.00	6,389	7,448	7671
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.33	2.85	231	119.18	0.00	9,256	10,767	11030
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.01	4.26	353	121.26	0.00	7,700	9,010	9337
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.30	3.73	231	129.03	0.00	6,767	8,478	8731
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.81	0.60	49	118.42	0.00	11,809	13,912	13984
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.51	3.16	231	124.67	0.00	9,052	10,999	11285
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.83	0.83	78	114.66	0.00	5,000	5,691	5733
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.35	0.75	80	109.10	0.00	6,637	7,191	7241
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	125.95	1.26	85	127.21	0.00	11,745	14,793	14941

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jun-2014	Week to Date 30-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.98	0.00%	0.00%	-0.64%	-1.83%	0.18	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	109.44	0.00%	0.00%	-1.07%	-3.24%	0.27	1.12	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	107.87	0.14%	0.14%	-0.25%	-0.43%	0.33	1.81	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	0.47%	0.47%	0.91%	2.54%	0.50	3.08	3.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.33	1.00%	1.00%	2.46%	4.87%	0.68	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	1.31%	1.31%	2.92%	6.42%	0.92	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.30	1.25%	1.25%	3.04%	6.62%	1.02	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	117.81	1.24%	1.24%	3.39%	7.64%	1.32	5.30	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.51	1.35%	1.35%	3.58%	8.04%	1.43	5.54	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.83	1.41%	1.41%	4.36%	9.95%	2.15	7.63	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.35	1.43%	1.43%	4.90%		2.43	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.95	1.68%	1.68%	4.96%	10.71%	2.60	8.63	8.41

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jun-2014	Week to Date 30-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.31	0.08%	0.08%	0.15%	-4.12%	0.18	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	116.04	0.11%	0.11%	0.28%	-0.08%	0.27	1.12	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.49	0.23%	0.23%	-3.58%	-2.77%	0.33	1.81	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.06	0.54%	0.54%	1.74%	4.58%	0.50	3.08	3.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.18	1.05%	1.05%	3.13%	6.56%	0.68	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.26	1.34%	1.34%	3.52%	7.97%	0.92	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.03	1.31%	1.31%	3.85%	8.69%	1.02	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	118.42	1.31%	1.31%	0.16%	5.14%	1.32	5.30	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.67	1.39%	1.39%	4.28%	9.87%	1.43	5.54	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.66	1.47%	1.47%	5.01%	7.58%	2.15	7.63	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.10	1.49%	1.49%	5.50%		2.43	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.21	1.75%	1.75%	5.78%	7.71%	2.60	8.63	8.41