

Irish Stock Exchange Weekly Bond Index Report



Friday 13 June, 2014

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Bond Indices Performance

Index	Close Value 13-Jun-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Jun-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.10	0.05%	1.17%	2.97%	6.29%	17.10%	5.25	5.16	1.63
All Bond Index (Return)	182.52	0.13%	1.30%	2.75%	7.07%	82.52%	5.25	5.16	1.63
Under 3 Bond Index (Clean)	98.81	-0.03%	0.09%	-0.35%	-0.79%	-1.19%	1.60	1.59	0.29
Under 3 Bond Index (Return)	141.50	0.06%	0.26%	-2.74%	-2.16%	41.50%	1.60	1.59	0.29
Under 5 Bond Index (Clean)	109.97	-0.02%	0.48%	0.87%	1.78%	9.97%	2.76	2.75	0.53
Under 5 Bond Index (Return)	161.49	0.06%	0.63%	0.26%	2.21%	61.49%	2.76	2.75	0.53
Under 10 Bond Index (Clean)	115.95	0.03%	1.05%	2.60%	5.42%	15.95%	4.68	4.62	1.33
Under 10 Bond Index (Return)	175.94	0.10%	1.18%	2.20%	6.02%	75.94%	4.68	4.62	1.33
5 Plus Bond Index (Clean)	122.76	0.09%	1.48%	3.97%	8.61%	22.76%	6.37	6.25	1.84
5 Plus Bond Index (Return)	197.79	0.16%	1.61%	3.93%	9.55%	97.79%	6.37	6.25	1.84
10 Plus Bond Index (Clean)	127.03	0.21%	1.89%	5.18%	10.97%	27.03%	8.61	8.40	2.57
10 Plus Bond Index (Return)	214.47	0.29%	2.04%	6.08%	12.88%	114.47%	8.61	8.40	2.57

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	102.91	1.42	115	104.32	0.00	2,230	2,295	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.32	6.76	295	116.08	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	0.71	56	108.56	0.00	10,168	10,967	11039
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.59	3.59	238	120.18	0.00	6,389	7,449	7678
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.28	2.93	238	119.21	0.00	9,256	10,762	11034
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.93	4.34	360	121.27	0.00	7,700	9,004	9338
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.32	3.85	238	129.17	0.00	6,767	8,480	8740
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.92	0.69	56	118.61	0.00	11,809	13,925	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	3.26	238	124.86	0.00	9,052	11,007	11302
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.86	0.91	85	114.77	0.00	5,000	5,693	5738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.55	0.81	87	109.36	0.00	6,637	7,204	7258
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.21	1.36	92	127.57	0.00	11,745	14,824	14984

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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 13-Jun-2014	Week to Date 6-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.91	-0.07%	-0.08%	-0.71%	-1.90%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	109.32	-0.11%	-0.12%	-1.18%	-3.35%	0.24	1.10	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	-0.02%	0.13%	-0.27%	-0.44%	0.30	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	0.01%	0.48%	0.92%	2.55%	0.47	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.28	-0.04%	0.96%	2.42%	4.82%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.93	-0.07%	1.24%	2.85%	6.35%	0.92	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.32	0.02%	1.27%	3.06%	6.64%	1.00	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	0.09%	1.33%	3.49%	7.73%	1.29	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	0.07%	1.42%	3.66%	8.12%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.86	0.03%	1.44%	4.39%	9.98%	2.15	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.55	0.18%	1.62%	5.09%		2.41	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.21	0.21%	1.89%	5.18%	10.94%	2.57	8.61	8.40

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Jun-2014	Week to Date 6-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.32	0.01%	0.09%	0.17%	-4.11%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	0.03%	0.15%	0.32%	-0.04%	0.24	1.10	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.56	0.06%	0.29%	-3.52%	-2.70%	0.30	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.18	0.10%	0.64%	1.84%	4.68%	0.47	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.21	0.03%	1.08%	3.17%	6.59%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.27	0.00%	1.34%	3.53%	7.97%	0.92	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.17	0.10%	1.41%	3.96%	8.81%	1.00	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	0.16%	1.48%	0.32%	5.32%	1.29	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.86	0.15%	1.54%	4.44%	10.03%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.77	0.09%	1.56%	5.11%	7.68%	2.15	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.36	0.24%	1.73%	5.75%		2.41	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.57	0.29%	2.04%	6.08%	8.02%	2.57	8.61	8.40