

Irish Stock Exchange Weekly Bond Index Report



Friday 20 June, 2014

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Bond Indices Performance

Index	Close Value 20-Jun-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 13-Jun-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.77	-0.28%	0.89%	2.69%	6.00%	16.77%	5.23	5.14	1.67
All Bond Index (Return)	182.17	-0.19%	1.11%	2.55%	6.86%	82.17%	5.23	5.14	1.67
Under 3 Bond Index (Clean)	98.77	-0.03%	0.06%	-0.39%	-0.83%	-1.23%	1.58	1.57	0.26
Under 3 Bond Index (Return)	141.57	0.05%	0.30%	-2.69%	-2.12%	41.57%	1.58	1.57	0.26
Under 5 Bond Index (Clean)	109.77	-0.18%	0.29%	0.68%	1.59%	9.77%	3.15	3.13	0.70
Under 5 Bond Index (Return)	161.36	-0.08%	0.55%	0.18%	2.13%	61.36%	3.15	3.13	0.70
Under 10 Bond Index (Clean)	115.64	-0.27%	0.78%	2.33%	5.14%	15.64%	4.66	4.59	1.38
Under 10 Bond Index (Return)	175.61	-0.19%	0.99%	2.01%	5.82%	75.61%	4.66	4.59	1.38
5 Plus Bond Index (Clean)	122.36	-0.32%	1.15%	3.63%	8.26%	22.36%	6.61	6.48	1.98
5 Plus Bond Index (Return)	197.30	-0.24%	1.36%	3.68%	9.29%	97.30%	6.61	6.48	1.98
10 Plus Bond Index (Clean)	126.61	-0.33%	1.56%	4.84%	10.60%	26.61%	8.59	8.37	2.61
10 Plus Bond Index (Return)	213.95	-0.24%	1.79%	5.82%	12.61%	113.95%	8.59	8.37	2.61

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	102.85	1.50	122	104.35	0.00	2,230	2,293	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.20	6.92	302	116.12	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.79	63	108.61	0.00	10,168	10,964	11044
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.39	3.69	245	120.08	0.00	6,389	7,437	7672
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	3.02	245	118.93	0.00	9,256	10,728	11008
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.47	0.02	2	116.50	0.00	7,700	8,968	8970
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.87	3.96	245	128.83	0.00	6,767	8,449	8717
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.53	0.78	63	118.30	0.00	11,809	13,879	13970
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.34	3.36	245	124.70	0.00	9,052	10,984	11287
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.56	0.98	92	114.54	0.00	5,000	5,678	5727
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.09	0.88	94	108.97	0.00	6,637	7,174	7232
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	125.80	1.47	99	127.27	0.00	11,745	14,776	14948

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Bond Constituent Index Weights

										Clean Index Weighting						Return Index Weighting						
ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus		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		2.30%	17.30%	5.70%	2.60%				2.30%	17.40%	5.70%	2.60%		
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		10.80%	82.70%	27.10%	12.70%				10.70%	82.50%	26.90%	12.60%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No		7.30%		18.40%	8.60%				7.50%		18.70%	8.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No		10.60%		26.60%	12.40%				10.70%		26.80%	12.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No		8.90%		22.20%	10.40%				8.70%		21.90%	10.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No		8.30%			9.80%	13.90%			8.50%			9.90%	14.10%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No		13.70%			16.00%	22.80%			13.60%			15.90%	22.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No		10.80%			12.70%	18.00%			11.00%			12.80%	18.20%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No		5.60%			6.60%	9.30%			5.60%			6.50%	9.30%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No		7.10%			8.30%	11.80%			7.00%			8.20%	11.70%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes		14.60%				24.20%	100.00%		14.50%				24.20%	100.00%
										100%	100%	100%	100%	100%	100%		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 20-Jun-2014	Week to Date 13-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.85	-0.06%	-0.13%	-0.77%	-1.96%	0.13	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	109.20	-0.11%	-0.22%	-1.29%	-3.45%	0.21	1.08	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	-0.03%	0.10%	-0.30%	-0.48%	0.27	1.77	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.39	-0.17%	0.31%	0.75%	2.38%	0.50	3.04	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	-0.32%	0.64%	2.10%	4.49%	0.74	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.47	-0.39%	0.85%	2.45%	5.93%	0.99	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.87	-0.36%	0.90%	2.69%	6.25%	1.06	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	117.53	-0.33%	1.00%	3.14%	7.38%	1.35	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	-0.21%	1.21%	3.44%	7.89%	1.44	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.56	-0.27%	1.17%	4.11%	9.69%	2.18	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.09	-0.42%	1.19%	4.66%		2.45	8.43	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.80	-0.33%	1.56%	4.84%	10.58%	2.61	8.59	8.37

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Jun-2014	Week to Date 13-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.35	0.03%	0.12%	0.19%	-4.08%	0.13	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	116.12	0.04%	0.18%	0.35%	-0.01%	0.21	1.08	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.61	0.05%	0.34%	-3.47%	-2.65%	0.27	1.77	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.08	-0.08%	0.56%	1.77%	4.60%	0.50	3.04	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.93	-0.24%	0.84%	2.92%	6.34%	0.74	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.50	-3.93%	-2.65%	-0.54%	3.73%	0.99	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.83	-0.26%	1.14%	3.68%	8.52%	1.06	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.30	-0.26%	1.21%	0.07%	5.04%	1.35	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.70	-0.13%	1.41%	4.30%	9.89%	1.44	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.54	-0.20%	1.36%	4.90%	7.46%	2.18	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.97	-0.35%	1.37%	5.38%		2.45	8.43	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.27	-0.24%	1.79%	5.82%	7.76%	2.61	8.59	8.37