

# Irish Stock Exchange Weekly Bond Index Report

Friday 21 March, 2014



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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 21-Mar-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 14-Mar-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	113.52	-0.11%	0.20%	3.04%	3.04%	13.52%	5.22	5.10	2.27
All Bond Index (Return)	177.13	-0.03%	0.43%	3.91%	3.91%	77.13%	5.22	5.10	2.27
Under 3 Bond Index (Clean)	99.22	-0.10%	-0.22%	-0.38%	-0.38%	-0.78%	1.68	1.67	0.56
Under 3 Bond Index (Return)	145.41	-0.02%	0.03%	0.54%	0.54%	45.41%	1.68	1.67	0.56
Under 5 Bond Index (Clean)	108.98	-0.08%	-0.07%	0.86%	0.86%	8.98%	2.84	2.81	1.11
Under 5 Bond Index (Return)	160.80	0.01%	0.17%	1.78%	1.78%	60.80%	2.84	2.81	1.11
Under 10 Bond Index (Clean)	112.83	-0.09%	0.16%	2.58%	2.58%	12.83%	4.64	4.55	1.97
Under 10 Bond Index (Return)	171.69	-0.01%	0.39%	3.46%	3.46%	71.69%	4.64	4.55	1.97
5 Plus Bond Index (Clean)	117.79	-0.13%	0.34%	4.21%	4.21%	17.79%	6.42	6.26	2.53
5 Plus Bond Index (Return)	189.64	-0.05%	0.57%	5.04%	5.04%	89.64%	6.42	6.26	2.53
10 Plus Bond Index (Clean)	120.43	-0.19%	0.41%	5.20%	5.20%	20.43%	8.77	8.50	3.24
10 Plus Bond Index (Return)	201.36	-0.11%	0.62%	5.98%	5.98%	101.36%	8.77	8.50	3.24

## 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	103.73	0.38	31	104.11	0.00	3,630	3,765	3779
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.76	4.88	213	115.64	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	4.25	337	112.45	0.00	10,168	11,003	11434
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.35	2.32	154	117.67	0.00	6,389	7,370	7518
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.38	1.90	154	115.28	0.00	9,256	10,494	10670
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.43	3.33	276	116.76	0.00	7,700	8,734	8990
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.39	2.49	154	123.87	0.00	6,767	8,214	8382
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.77	4.16	337	117.92	0.00	11,809	13,434	13925
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.03	2.11	154	119.14	0.00	9,052	10,594	10785
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	108.70	0.01	1	108.71	0.00	5,000	5,435	5436
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	102.89	0.03	3	102.92	0.00	4,750	4,887	4889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	119.66	0.12	8	119.77	0.00	11,745	14,054	14068

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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	3.80%	25.50%	11.50%	4.50%		
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	11.20%	74.50%	33.70%	13.10%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		22.60%	8.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	10.70%		32.20%	12.50%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.40%	13.40%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.80%	12.60%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.70%			16.00%	20.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.80%			12.60%	16.20%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.50%	8.30%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	5.00%			5.80%	7.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.30%				21.50%	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 21-Mar-2014	Week to Date 14-Mar-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.73	-0.09%	-0.28%	-1.12%	-1.12%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	110.76	-0.16%	-0.43%	-2.08%	-2.08%	0.49	1.32	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	-0.11%	-0.20%	-0.12%	-0.12%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.35	-0.05%	0.02%	1.46%	1.46%	1.08	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.38	-0.06%	0.06%	2.21%	2.21%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.43	-0.06%	0.29%	3.17%	3.17%	1.69	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.39	-0.13%	0.28%	3.29%	3.29%	1.82	4.87	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	113.77	0.01%	0.36%	3.94%	3.94%	2.06	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.03	-0.15%	0.32%	4.06%	4.06%	2.18	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.70	-0.32%	0.36%	5.00%	5.00%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.89	-0.30%	0.29%			3.06	8.64	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.66	-0.17%	0.44%	5.17%	5.17%	3.24	8.77	8.50

  

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Mar-2014	Week to Date 14-Mar-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.11	-0.01%	-0.03%	-4.31%	-4.31%	0.35	0.90	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.64	-0.01%	0.04%	-0.42%	-0.42%	0.49	1.32	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	112.45	-0.02%	0.04%	0.79%	0.79%	0.59	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.67	0.05%	0.29%	2.50%	2.50%	1.08	3.29	3.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.28	0.01%	0.29%	3.08%	3.08%	1.45	4.18	4.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.76	0.01%	0.50%	3.96%	3.96%	1.69	4.68	4.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.87	-0.04%	0.55%	4.35%	4.35%	1.82	4.87	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	0.09%	0.57%	4.70%	4.70%	2.06	5.29	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.14	-0.06%	0.56%	4.99%	4.99%	2.18	5.73	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	108.71	-3.70%	-2.94%	2.00%	2.00%	2.79	7.80	7.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	102.92	-0.80%	-0.09%			3.06	8.64	8.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	119.77	-0.08%	-3.68%	1.41%	1.41%	3.24	8.77	8.50