

Irish Stock Exchange Weekly Bond Index Report

Friday 2 May, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 2-May-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 25-Apr-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	115.07	0.21%	0.04%	1.19%	4.45%	15.07%	5.25	5.15	1.99
All Bond Index (Return)	178.58	0.28%	0.06%	0.53%	4.76%	78.58%	5.25	5.15	1.99
Under 3 Bond Index (Clean)	99.05	-0.05%	0.01%	-0.11%	-0.55%	-0.95%	1.66	1.66	0.40
Under 3 Bond Index (Return)	141.15	0.03%	0.03%	-2.98%	-2.41%	41.15%	1.66	1.66	0.40
Under 5 Bond Index (Clean)	109.51	0.02%	0.02%	0.44%	1.35%	9.51%	2.82	2.80	0.82
Under 5 Bond Index (Return)	160.04	0.10%	0.04%	-0.64%	1.29%	60.04%	2.82	2.80	0.82
Under 10 Bond Index (Clean)	114.25	0.18%	0.03%	1.10%	3.87%	14.25%	4.68	4.60	1.68
Under 10 Bond Index (Return)	172.61	0.25%	0.05%	0.27%	4.02%	72.61%	4.68	4.60	1.68
5 Plus Bond Index (Clean)	119.90	0.30%	0.05%	1.55%	6.08%	19.90%	6.40	6.26	2.24
5 Plus Bond Index (Return)	192.38	0.37%	0.07%	1.09%	6.56%	92.38%	6.40	6.26	2.24
10 Plus Bond Index (Clean)	122.84	0.38%	0.06%	1.71%	7.30%	22.84%	8.68	8.43	2.99
10 Plus Bond Index (Return)	206.42	0.46%	0.09%	2.10%	8.65%	106.42%	8.68	8.43	2.99

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	Clean	Dirty
											O/S(m)	Price	Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.31	0.90	73	104.21	0.00	2,880	2,975	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.06	5.82	254	115.88	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.08	0.18	14	108.26	0.00	10,168	10,990	11008
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.21	2.95	196	119.16	0.00	6,389	7,425	7613
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.74	2.42	196	117.16	0.00	9,256	10,620	10844
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.13	3.83	318	118.96	0.00	7,700	8,865	9160
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.36	3.17	196	126.53	0.00	6,767	8,347	8561
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.72	0.17	14	115.89	0.00	11,809	13,665	13686
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.13	2.69	196	121.82	0.00	9,052	10,784	11027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.74	0.46	43	111.20	0.00	5,000	5,537	5560
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.99	0.42	45	105.41	0.00	5,774	6,063	6087
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.05	0.74	50	122.79	0.00	11,745	14,335	14422

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-May-2014	Week to Date 25-Apr-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.31	-0.08%	0.00%	-0.32%	-1.52%	0.26	0.78	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	110.06	-0.13%	-0.01%	-0.51%	-2.69%	0.35	1.21	1.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.08	-0.05%	0.01%	-0.06%	-0.23%	0.42	1.90	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.21	0.02%	0.02%	0.59%	2.22%	0.72	3.17	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.74	0.10%	0.03%	1.07%	3.44%	1.09	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.13	0.22%	0.03%	1.26%	4.71%	1.32	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.36	0.23%	0.03%	1.45%	4.97%	1.41	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.72	0.29%	0.06%	1.56%	5.72%	1.70	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.13	0.30%	0.03%	1.55%	5.93%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.74	0.24%	0.02%	1.53%	6.97%	2.53	7.70	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.99	0.37%	0.07%	1.65%		2.81	8.54	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.05	0.38%	0.06%	1.71%	7.28%	2.99	8.68	8.43

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-May-2014	Week to Date 25-Apr-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.21	0.01%	0.02%	0.06%	-4.22%	0.26	0.78	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	115.88	0.02%	0.03%	0.14%	-0.22%	0.35	1.21	1.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	0.03%	0.04%	-3.78%	-2.97%	0.42	1.90	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.16	0.11%	0.04%	0.98%	3.80%	0.72	3.17	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.16	0.18%	0.05%	1.39%	4.76%	1.09	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.96	0.28%	0.05%	1.56%	5.92%	1.32	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.53	0.32%	0.06%	1.83%	6.58%	1.41	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.89	0.36%	0.08%	-1.97%	2.90%	1.70	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.82	0.38%	0.05%	1.89%	7.35%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.20	0.31%	0.03%	1.84%	4.33%	2.53	7.70	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.41	0.43%	0.09%	1.94%		2.81	8.54	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.79	0.46%	0.09%	2.10%	3.97%	2.99	8.68	8.43