

Irish Stock Exchange Weekly Bond Index Report

Friday 9 May, 2014

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Bond Indices Performance

Index	Close Value 9-May-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 2-May-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	115.73	0.58%	0.61%	1.77%	5.05%	15.73%	5.27	5.18	1.89
All Bond Index (Return)	179.73	0.65%	0.71%	1.18%	5.44%	79.73%	5.27	5.18	1.89
Under 3 Bond Index (Clean)	98.97	-0.08%	-0.07%	-0.20%	-0.63%	-1.04%	1.65	1.64	0.42
Under 3 Bond Index (Return)	141.15	0.00%	0.03%	-2.98%	-2.41%	41.15%	1.65	1.64	0.42
Under 5 Bond Index (Clean)	109.51	0.00%	0.02%	0.44%	1.35%	9.51%	2.81	2.78	0.79
Under 5 Bond Index (Return)	160.17	0.08%	0.13%	-0.55%	1.38%	60.17%	2.81	2.78	0.79
Under 10 Bond Index (Clean)	114.73	0.42%	0.45%	1.52%	4.31%	14.73%	4.70	4.63	1.60
Under 10 Bond Index (Return)	173.46	0.49%	0.55%	0.76%	4.53%	73.46%	4.70	4.63	1.60
5 Plus Bond Index (Clean)	120.92	0.85%	0.90%	2.41%	6.98%	20.92%	6.42	6.29	2.11
5 Plus Bond Index (Return)	194.14	0.91%	0.98%	2.01%	7.53%	94.14%	6.42	6.29	2.11
10 Plus Bond Index (Clean)	124.70	1.52%	1.58%	3.25%	8.93%	24.70%	8.69	8.45	2.81
10 Plus Bond Index (Return)	209.71	1.59%	1.68%	3.73%	10.38%	109.71%	8.69	8.45	2.81

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	103.22	0.99	80	104.20	0.00	2,880	2,973	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.89	5.98	261	115.87	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.00	0.27	21	108.26	0.00	10,168	10,981	11008
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.10	3.06	203	119.16	0.00	6,389	7,418	7613
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.96	2.50	203	117.46	0.00	9,256	10,640	10872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.44	3.92	325	119.36	0.00	7,700	8,889	9190
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.69	3.28	203	126.97	0.00	6,767	8,369	8591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	0.26	21	116.69	0.00	11,809	13,749	13780
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.93	2.78	203	122.71	0.00	9,052	10,856	11107
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.11	0.53	50	112.64	0.00	5,000	5,606	5632
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.45	0.48	52	106.93	0.00	6,637	6,945	6977
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.90	0.84	57	124.74	0.00	11,745	14,552	14652

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-May-2014	Week to Date 2-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.22	-0.09%	-0.09%	-0.41%	-1.61%	0.30	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	109.89	-0.15%	-0.16%	-0.66%	-2.84%	0.37	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.00	-0.08%	-0.07%	-0.14%	-0.31%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	-0.09%	-0.07%	0.49%	2.12%	0.73	3.16	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.96	0.19%	0.22%	1.26%	3.63%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.44	0.27%	0.30%	1.54%	4.99%	1.25	4.55	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.69	0.27%	0.30%	1.72%	5.25%	1.35	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	0.61%	0.67%	2.18%	6.37%	1.58	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.93	0.67%	0.70%	2.23%	6.64%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.11	1.24%	1.25%	2.79%	8.29%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.45	1.38%	1.45%	3.06%		2.65	8.54	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.90	1.52%	1.58%	3.25%	8.91%	2.81	8.69	8.45

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-May-2014	Week to Date 2-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.20	-0.01%	0.01%	0.05%	-4.22%	0.30	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	115.87	-0.01%	0.02%	0.14%	-0.22%	0.37	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	0.00%	0.04%	-3.78%	-2.97%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.16	0.00%	0.04%	0.98%	3.79%	0.73	3.16	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.46	0.26%	0.31%	1.65%	5.03%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.36	0.33%	0.38%	1.90%	6.27%	1.25	4.55	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.97	0.35%	0.40%	2.19%	6.95%	1.35	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.69	0.69%	0.77%	-1.30%	3.61%	1.58	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.71	0.73%	0.78%	2.64%	8.13%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.64	1.30%	1.33%	3.17%	5.69%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.93	1.44%	1.53%	3.41%		2.65	8.54	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.74	1.59%	1.68%	3.73%	5.62%	2.81	8.69	8.45