

Irish Stock Exchange Weekly Bond Index Report

Friday 16 May, 2014

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Bond Indices Performance

Index	Close Value 16-May-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 9-May-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	115.55	-0.16%	0.45%	1.61%	4.89%	15.55%	5.26	5.16	1.91
All Bond Index (Return)	179.59	-0.08%	0.63%	1.10%	5.35%	79.59%	5.26	5.16	1.91
Under 3 Bond Index (Clean)	98.81	-0.16%	-0.23%	-0.35%	-0.79%	-1.19%	1.63	1.62	0.47
Under 3 Bond Index (Return)	141.04	-0.08%	-0.05%	-3.06%	-2.48%	41.04%	1.63	1.62	0.47
Under 5 Bond Index (Clean)	109.36	-0.14%	-0.12%	0.30%	1.21%	9.36%	2.79	2.76	0.82
Under 5 Bond Index (Return)	160.08	-0.06%	0.07%	-0.61%	1.32%	60.08%	2.79	2.76	0.82
Under 10 Bond Index (Clean)	114.54	-0.17%	0.28%	1.35%	4.13%	14.54%	4.69	4.61	1.63
Under 10 Bond Index (Return)	173.30	-0.09%	0.45%	0.67%	4.43%	73.30%	4.69	4.61	1.63
5 Plus Bond Index (Clean)	120.72	-0.17%	0.73%	2.24%	6.80%	20.72%	6.41	6.27	2.13
5 Plus Bond Index (Return)	193.96	-0.09%	0.89%	1.92%	7.44%	93.96%	6.41	6.27	2.13
10 Plus Bond Index (Clean)	124.59	-0.09%	1.49%	3.16%	8.84%	24.59%	8.67	8.43	2.82
10 Plus Bond Index (Return)	209.71	0.00%	1.68%	3.72%	10.38%	109.71%	8.67	8.43	2.82

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	103.10	1.07	87	104.17	0.00	2,880	2,969	3000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.67	6.14	268	115.81	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	0.35	28	108.16	0.00	10,168	10,962	10998
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.90	3.16	210	119.06	0.00	6,389	7,405	7607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.86	2.59	210	117.44	0.00	9,256	10,630	10870
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.29	4.00	332	119.30	0.00	7,700	8,878	9186
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.37	3.40	210	126.77	0.00	6,767	8,348	8578
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.16	0.35	28	116.51	0.00	11,809	13,717	13758
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.73	2.88	210	122.60	0.00	9,052	10,837	11098
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.91	0.61	57	112.52	0.00	5,000	5,595	5626
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.27	0.55	59	106.82	0.00	6,637	7,053	7090
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.79	0.95	64	124.74	0.00	11,745	14,540	14651

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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 16-May-2014	Week to Date 9-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.10	-0.11%	-0.21%	-0.53%	-1.72%	0.34	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	109.67	-0.20%	-0.36%	-0.86%	-3.04%	0.42	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	-0.17%	-0.24%	-0.31%	-0.49%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.90	-0.17%	-0.25%	0.32%	1.94%	0.76	3.14	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.86	-0.09%	0.13%	1.16%	3.54%	1.04	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.29	-0.13%	0.18%	1.41%	4.86%	1.27	4.53	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.37	-0.25%	0.04%	1.46%	4.98%	1.39	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.16	-0.23%	0.44%	1.94%	6.13%	1.61	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.73	-0.17%	0.53%	2.06%	6.46%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.91	-0.18%	1.07%	2.60%	8.09%	2.39	7.67	7.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.27	-0.16%	1.29%	2.89%		2.67	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.79	-0.09%	1.49%	3.17%	8.81%	2.82	8.67	8.43

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-May-2014	Week to Date 9-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.17	-0.03%	-0.01%	0.02%	-4.25%	0.34	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	115.81	-0.05%	-0.03%	0.09%	-0.27%	0.42	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	-0.09%	-0.05%	-3.87%	-3.06%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.06	-0.08%	-0.04%	0.90%	3.71%	0.76	3.14	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.44	-0.01%	0.30%	1.64%	5.01%	1.04	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.30	-0.05%	0.33%	1.84%	6.22%	1.27	4.53	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.77	-0.16%	0.24%	2.03%	6.78%	1.39	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.51	-0.16%	0.61%	-1.45%	3.45%	1.61	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.60	-0.08%	0.70%	2.55%	8.04%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.52	-0.11%	1.22%	3.05%	5.57%	2.39	7.67	7.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.82	-0.10%	1.43%	3.30%		2.67	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.74	0.00%	1.68%	3.72%	5.62%	2.82	8.67	8.43