

# Irish Stock Exchange Weekly Bond Index Report

Friday 23 May, 2014

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## Bond Indices Performance

| Index                        | Close Value<br>23-May-2014 | Week to Date<br>16-May-2014 | Performance |        |        |         | Since<br>Inception | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|-----------------------------|-------------|--------|--------|---------|--------------------|----------------------|----------------------|----------------------|
|                              |                            |                             | MTD         | QTD    | YTD    |         |                    |                      |                      |                      |
| All Bond Index (Clean)       | 114.75                     | -0.69%                      | -0.24%      | 0.91%  | 4.16%  | 14.75%  | 5.26               | 5.15                 | 2.04                 |                      |
| All Bond Index (Return)      | 178.51                     | -0.60%                      | 0.02%       | 0.49%  | 4.72%  | 78.51%  | 5.26               | 5.15                 | 2.04                 |                      |
| Under 3 Bond Index (Clean)   | 98.65                      | -0.16%                      | -0.40%      | -0.52% | -0.95% | -1.36%  | 1.65               | 1.64                 | 0.53                 |                      |
| Under 3 Bond Index (Return)  | 140.93                     | -0.08%                      | -0.13%      | -3.14% | -2.56% | 40.93%  | 1.65               | 1.64                 | 0.53                 |                      |
| Under 5 Bond Index (Clean)   | 108.99                     | -0.33%                      | -0.45%      | -0.03% | 0.87%  | 8.99%   | 2.81               | 2.78                 | 0.92                 |                      |
| Under 5 Bond Index (Return)  | 159.69                     | -0.25%                      | -0.18%      | -0.86% | 1.07%  | 59.69%  | 2.81               | 2.78                 | 0.92                 |                      |
| Under 10 Bond Index (Clean)  | 113.84                     | -0.61%                      | -0.33%      | 0.73%  | 3.50%  | 13.84%  | 4.69               | 4.61                 | 1.75                 |                      |
| Under 10 Bond Index (Return) | 172.39                     | -0.52%                      | -0.07%      | 0.14%  | 3.88%  | 72.39%  | 4.69               | 4.61                 | 1.75                 |                      |
| 5 Plus Bond Index (Clean)    | 119.69                     | -0.85%                      | -0.13%      | 1.37%  | 5.89%  | 19.69%  | 6.38               | 6.24                 | 2.26                 |                      |
| 5 Plus Bond Index (Return)   | 192.48                     | -0.76%                      | 0.12%       | 1.14%  | 6.61%  | 92.48%  | 6.38               | 6.24                 | 2.26                 |                      |
| 10 Plus Bond Index (Clean)   | 123.14                     | -1.17%                      | 0.31%       | 1.96%  | 7.57%  | 23.14%  | 8.63               | 8.39                 | 2.95                 |                      |
| 10 Plus Bond Index (Return)  | 207.45                     | -1.08%                      | 0.59%       | 2.61%  | 9.19%  | 107.45% | 8.63               | 8.39                 | 2.95                 |                      |

## Bond Index Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal       | O/S Amt        | O/S Amt        |
|--------------|---------|---------------------|------------------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
|              |         |                     |                  |                     |                |         |                 |                |      | Amt<br>O/S(m) | Clean<br>Price | Dirty<br>Price |
| IE00B4V6D496 | B4V6D49 | 4.5 Treas Bnd 2015  | 18-Feb-15        | 4.5                 | 103.00         | 1.16    | 94              | 104.16         | 0.00 | 2,230         | 2,297          | 2323           |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 18-Aug-15        | 8.25                | 109.46         | 6.30    | 275             | 115.76         | 0.00 | 7             | 8              | 9              |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016  | 18-Apr-16        | 4.6                 | 107.62         | 0.44    | 35              | 108.06         | 0.00 | 10,168        | 10,943         | 10988          |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5                 | 115.46         | 3.27    | 217             | 118.73         | 0.00 | 6,389         | 7,377          | 7586           |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5                 | 114.26         | 2.68    | 217             | 116.94         | 0.00 | 9,256         | 10,575         | 10823          |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4                 | 114.51         | 4.09    | 339             | 118.59         | 0.00 | 7,700         | 8,817          | 9132           |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9                 | 122.61         | 3.51    | 217             | 126.11         | 0.00 | 6,767         | 8,296          | 8534           |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5                 | 115.32         | 0.43    | 35              | 115.75         | 0.00 | 11,809        | 13,618         | 13669          |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                   | 118.79         | 2.97    | 217             | 121.77         | 0.00 | 9,052         | 10,753         | 11022          |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9                 | 110.82         | 0.68    | 64              | 111.51         | 0.00 | 5,000         | 5,541          | 5575           |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4                 | 105.25         | 0.62    | 66              | 105.86         | 0.00 | 6,637         | 6,985          | 7026           |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4                 | 122.35         | 1.05    | 71              | 123.40         | 0.00 | 11,745        | 14,370         | 14494          |



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## Bond Index Constituent

| Clean Price Performance |         |                     |                            | Performance                 |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|-----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                    | SEDOL   | Bond Name           | Close Price<br>23-May-2014 | Week to Date<br>16-May-2014 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B4V6D496            | B4V6D49 | 4.5 Treas Bnd 2015  | 103.00                     | -0.10%                      | -0.30% | -0.62% | -1.81% | 0.37              | 0.73              | 0.73              |
| IE0004680173            | 0468017 | 8.25 Treas Bnd 2015 | 109.46                     | -0.19%                      | -0.55% | -1.05% | -3.22% | 0.47              | 1.15              | 1.15              |
| IE0006857530            | 0685753 | 4.6 Treas Bnd 2016  | 107.62                     | -0.18%                      | -0.42% | -0.49% | -0.66% | 0.54              | 1.85              | 1.84              |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 115.46                     | -0.38%                      | -0.63% | -0.06% | 1.55%  | 0.86              | 3.12              | 3.09              |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 114.26                     | -0.52%                      | -0.39% | 0.64%  | 3.00%  | 1.15              | 4.01              | 3.97              |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 114.51                     | -0.68%                      | -0.51% | 0.72%  | 4.14%  | 1.41              | 4.51              | 4.45              |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 122.61                     | -0.62%                      | -0.58% | 0.83%  | 4.33%  | 1.50              | 4.71              | 4.64              |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 115.32                     | -0.72%                      | -0.29% | 1.21%  | 5.36%  | 1.74              | 5.33              | 5.24              |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 118.79                     | -0.78%                      | -0.25% | 1.27%  | 5.63%  | 1.85              | 5.56              | 5.46              |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 110.82                     | -0.97%                      | 0.09%  | 1.61%  | 7.05%  | 2.51              | 7.65              | 7.46              |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 105.25                     | -0.96%                      | 0.31%  | 1.90%  |        | 2.78              | 8.49              | 8.26              |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 122.35                     | -1.17%                      | 0.31%  | 1.96%  | 7.54%  | 2.95              | 8.63              | 8.39              |

| Return Price Performance |         |                     |                            | Performance                 |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|-----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name           | Close Price<br>23-May-2014 | Week to Date<br>16-May-2014 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B4V6D496             | B4V6D49 | 4.5 Treas Bnd 2015  | 104.16                     | -0.02%                      | -0.03% | 0.01%  | -4.26% | 0.37              | 0.73              | 0.73              |
| IE0004680173             | 0468017 | 8.25 Treas Bnd 2015 | 115.76                     | -0.04%                      | -0.07% | 0.04%  | -0.32% | 0.47              | 1.15              | 1.15              |
| IE0006857530             | 0685753 | 4.6 Treas Bnd 2016  | 108.06                     | -0.09%                      | -0.15% | -3.96% | -3.15% | 0.54              | 1.85              | 1.84              |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 118.73                     | -0.28%                      | -0.32% | 0.62%  | 3.42%  | 0.86              | 3.12              | 3.09              |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 116.94                     | -0.43%                      | -0.14% | 1.20%  | 4.56%  | 1.15              | 4.01              | 3.97              |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 118.59                     | -0.59%                      | -0.26% | 1.24%  | 5.59%  | 1.41              | 4.51              | 4.45              |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 126.11                     | -0.51%                      | -0.27% | 1.50%  | 6.24%  | 1.50              | 4.71              | 4.64              |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 115.75                     | -0.65%                      | -0.04% | -2.09% | 2.78%  | 1.74              | 5.33              | 5.24              |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 121.77                     | -0.68%                      | 0.01%  | 1.85%  | 7.30%  | 1.85              | 5.56              | 5.46              |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 111.51                     | -0.90%                      | 0.31%  | 2.13%  | 4.62%  | 2.51              | 7.65              | 7.46              |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 105.86                     | -0.90%                      | 0.51%  | 2.38%  |        | 2.78              | 8.49              | 8.26              |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 123.40                     | -1.08%                      | 0.59%  | 2.61%  | 4.48%  | 2.95              | 8.63              | 8.39              |