

Irish Stock Exchange Weekly Bond Index Report

Friday 30 May, 2014

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Bond Indices Performance

Index	Close Value 30-May-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 23-May-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	115.74	0.87%	0.62%	1.78%	5.06%	15.74%	5.25	5.15	1.86
All Bond Index (Return)	180.17	0.93%	0.95%	1.43%	5.69%	80.17%	5.25	5.15	1.86
Under 3 Bond Index (Clean)	98.72	0.07%	-0.33%	-0.45%	-0.88%	-1.29%	1.63	1.62	0.43
Under 3 Bond Index (Return)	141.14	0.15%	0.03%	-2.99%	-2.41%	41.14%	1.63	1.62	0.43
Under 5 Bond Index (Clean)	109.45	0.42%	-0.03%	0.39%	1.30%	9.45%	2.79	2.77	0.74
Under 5 Bond Index (Return)	160.48	0.50%	0.32%	-0.36%	1.57%	60.48%	2.79	2.77	0.74
Under 10 Bond Index (Clean)	114.75	0.80%	0.47%	1.54%	4.32%	14.75%	4.68	4.61	1.58
Under 10 Bond Index (Return)	173.89	0.86%	0.79%	1.01%	4.78%	73.89%	4.68	4.61	1.58
5 Plus Bond Index (Clean)	120.97	1.07%	0.93%	2.45%	7.02%	20.97%	6.37	6.24	2.09
5 Plus Bond Index (Return)	194.65	1.13%	1.25%	2.28%	7.82%	94.65%	6.37	6.24	2.09
10 Plus Bond Index (Clean)	124.68	1.25%	1.56%	3.23%	8.91%	24.68%	8.63	8.39	2.80
10 Plus Bond Index (Return)	210.19	1.32%	1.91%	3.96%	10.63%	110.19%	8.63	8.39	2.80

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	102.98	1.25	101	104.23	0.00	2,230	2,296	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.45	6.46	282	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.72	0.53	42	108.24	0.00	10,168	10,953	11007
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.04	3.38	224	119.41	0.00	6,389	7,414	7629
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.18	2.76	224	117.94	0.00	9,256	10,660	10916
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.49	4.17	346	119.66	0.00	7,700	8,893	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.75	3.62	224	127.37	0.00	6,767	8,374	8618
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.37	0.52	42	116.89	0.00	11,809	13,742	13803
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.89	3.07	224	122.96	0.00	9,052	10,853	11130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.24	0.76	71	113.00	0.00	5,000	5,612	5650
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.82	0.68	73	107.50	0.00	6,637	7,089	7135
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.87	1.15	78	125.03	0.00	11,745	14,549	14685

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-May-2014	Week to Date 23-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.98	-0.01%	-0.32%	-0.64%	-1.83%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	109.45	-0.01%	-0.57%	-1.07%	-3.23%	0.36	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	107.72	0.09%	-0.33%	-0.40%	-0.57%	0.44	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.04	0.50%	-0.13%	0.44%	2.06%	0.67	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.18	0.80%	0.41%	1.45%	3.83%	0.94	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.49	0.86%	0.35%	1.59%	5.04%	1.21	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.75	0.93%	0.35%	1.77%	5.30%	1.29	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.37	0.91%	0.62%	2.12%	6.32%	1.56	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.89	0.93%	0.67%	2.20%	6.61%	1.68	5.55	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.24	1.28%	1.37%	2.91%	8.42%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.82	1.49%	1.81%	3.42%		2.60	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.87	1.25%	1.56%	3.23%	8.88%	2.80	8.63	8.39

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-May-2014	Week to Date 23-May-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.23	0.07%	0.04%	0.07%	-4.20%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	0.13%	0.06%	0.17%	-0.19%	0.36	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.24	0.17%	0.02%	-3.80%	-2.98%	0.44	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.41	0.58%	0.25%	1.20%	4.01%	0.67	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.94	0.86%	0.72%	2.06%	5.45%	0.94	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	0.90%	0.64%	2.16%	6.55%	1.21	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.37	1.00%	0.72%	2.51%	7.29%	1.29	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.89	0.98%	0.94%	-1.13%	3.78%	1.56	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.96	0.98%	0.99%	2.85%	8.36%	1.68	5.55	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.00	1.34%	1.65%	3.49%	6.02%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.50	1.55%	2.07%	3.96%		2.60	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.03	1.32%	1.91%	3.96%	5.86%	2.80	8.63	8.39