

Irish Stock Exchange Weekly Bond Index Report

Friday 4 July, 2014

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Bond Indices Performance

Index	Close Value 4-Jul-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 27-Jun-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.58	0.15%	0.19%	0.19%	6.73%	17.58%	5.29	5.21	1.54
All Bond Index (Return)	183.69	0.23%	0.23%	0.23%	7.76%	83.69%	5.29	5.21	1.54
Under 3 Bond Index (Clean)	98.84	0.07%	0.08%	0.08%	-0.76%	-1.16%	1.50	1.50	0.11
Under 3 Bond Index (Return)	141.90	0.16%	0.12%	0.12%	-1.89%	41.90%	1.50	1.50	0.11
Under 5 Bond Index (Clean)	110.09	0.14%	0.14%	0.14%	1.89%	10.09%	3.19	3.17	0.58
Under 5 Bond Index (Return)	162.07	0.22%	0.19%	0.19%	2.58%	62.07%	3.19	3.17	0.58
Under 10 Bond Index (Clean)	116.37	0.15%	0.18%	0.18%	5.79%	16.37%	4.72	4.66	1.25
Under 10 Bond Index (Return)	176.96	0.22%	0.22%	0.22%	6.64%	76.96%	4.72	4.66	1.25
5 Plus Bond Index (Clean)	123.53	0.15%	0.22%	0.22%	9.28%	23.53%	6.59	6.47	1.83
5 Plus Bond Index (Return)	199.45	0.22%	0.26%	0.26%	10.47%	99.45%	6.59	6.47	1.83
10 Plus Bond Index (Clean)	127.99	0.16%	0.25%	0.25%	11.81%	27.99%	8.57	8.36	2.47
10 Plus Bond Index (Return)	216.60	0.23%	0.30%	0.30%	14.00%	116.60%	8.57	8.36	2.47

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	102.76	1.68	136	104.44	0.00	2,230	2,291	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.06	7.24	316	116.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.93	0.97	77	108.90	0.00	8,132	8,777	8856
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.59	3.90	259	120.50	0.00	6,389	7,449	7699
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.30	3.19	259	119.50	0.00	9,256	10,765	11060
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.22	0.19	16	117.41	0.00	7,700	9,026	9041
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.66	4.19	259	129.84	0.00	6,767	8,503	8786
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.66	0.95	77	119.61	0.00	11,809	14,013	14125
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.41	3.55	259	125.96	0.00	9,052	11,081	11402
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.50	1.13	106	115.63	0.00	5,480	6,274	6336
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.40	1.01	108	110.40	0.00	6,637	7,261	7327
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.17	1.67	113	128.84	0.00	11,745	14,936	15133

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Jul-2014	Week to Date 27-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.76	-0.06%	-0.04%	-0.04%	-2.04%	0.00	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	109.06	-0.06%	-0.04%	-0.04%	-3.58%	0.07	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	107.93	0.10%	0.11%	0.11%	-0.37%	0.12	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	0.15%	0.15%	0.15%	2.56%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.30	0.17%	0.13%	0.13%	4.85%	0.62	3.90	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.22	0.19%	0.21%	0.21%	6.61%	0.83	4.57	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.66	0.15%	0.18%	0.18%	6.93%	0.90	4.61	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.66	0.16%	0.21%	0.21%	8.41%	1.14	5.23	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.41	0.18%	0.27%	0.27%	8.84%	1.26	5.46	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.50	-0.05%	0.03%	0.03%	10.59%	2.06	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.40	0.21%	0.30%	0.30%		2.31	8.41	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.17	0.16%	0.25%	0.25%	11.78%	2.47	8.57	8.36

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Jul-2014	Week to Date 27-Jun-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.44	0.03%	0.01%	0.01%	-4.01%	0.00	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	116.30	0.09%	0.04%	0.04%	0.15%	0.07	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	108.90	0.18%	0.15%	0.15%	-2.39%	0.12	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.50	0.23%	0.20%	0.20%	4.96%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.50	0.23%	0.17%	0.17%	6.85%	0.62	3.90	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.41	0.26%	0.25%	0.25%	4.54%	0.83	4.57	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.84	0.23%	0.22%	0.22%	9.38%	0.90	4.61	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.61	0.23%	0.25%	0.25%	6.21%	1.14	5.23	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.96	0.26%	0.30%	0.30%	11.00%	1.26	5.46	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.63	0.02%	0.07%	0.07%	8.49%	2.06	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.40	0.27%	0.33%	0.33%		2.31	8.41	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.84	0.23%	0.30%	0.30%	9.09%	2.47	8.57	8.36