

Irish Stock Exchange Weekly Bond Index Report

Friday 11 July, 2014

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Bond Indices Performance

Index	Close Value 11-Jul-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 4-Jul-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.52	-0.05%	0.14%	0.14%	6.68%	17.52%	5.29	5.21	1.55
All Bond Index (Return)	183.74	0.03%	0.26%	0.26%	7.79%	83.74%	5.29	5.21	1.55
Under 3 Bond Index (Clean)	98.72	-0.12%	-0.04%	-0.04%	-0.87%	-1.28%	1.48	1.48	0.14
Under 3 Bond Index (Return)	141.85	-0.04%	0.09%	0.09%	-1.92%	41.85%	1.48	1.48	0.14
Under 5 Bond Index (Clean)	109.93	-0.14%	0.00%	0.00%	1.74%	9.93%	3.17	3.15	0.60
Under 5 Bond Index (Return)	161.97	-0.06%	0.12%	0.12%	2.52%	61.97%	3.17	3.15	0.60
Under 10 Bond Index (Clean)	116.28	-0.07%	0.11%	0.11%	5.72%	16.28%	4.72	4.67	1.27
Under 10 Bond Index (Return)	176.97	0.00%	0.23%	0.23%	6.64%	76.97%	4.72	4.67	1.27
5 Plus Bond Index (Clean)	123.54	0.01%	0.23%	0.23%	9.29%	23.54%	6.58	6.47	1.83
5 Plus Bond Index (Return)	199.61	0.08%	0.34%	0.34%	10.57%	99.61%	6.58	6.47	1.83
10 Plus Bond Index (Clean)	128.10	0.09%	0.34%	0.34%	11.90%	28.10%	8.55	8.34	2.46
10 Plus Bond Index (Return)	216.96	0.17%	0.46%	0.46%	14.19%	116.96%	8.55	8.34	2.46

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	102.64	1.76	143	104.40	0.00	2,230	2,289	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.85	7.40	323	116.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	1.06	84	108.86	0.00	8,132	8,766	8853
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.44	4.01	266	120.45	0.00	6,389	7,440	7696
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.06	3.28	266	119.34	0.00	9,256	10,742	11046
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.09	0.28	23	117.37	0.00	7,700	9,016	9037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.60	4.30	266	129.90	0.00	6,767	8,499	8790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.61	1.04	84	119.65	0.00	11,809	14,006	14129
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.42	3.64	266	126.06	0.00	9,052	11,081	11411
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.47	1.21	113	115.68	0.00	5,480	6,272	6338
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.44	1.07	115	110.51	0.00	7,137	7,811	7887
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.28	1.78	120	129.05	0.00	11,745	14,949	15158

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Jul-2014	Week to Date 4-Jul-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.64	-0.12%	-0.16%	-0.16%	-2.15%	0.06	0.60	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	108.85	-0.19%	-0.22%	-0.22%	-3.76%	0.11	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	-0.12%	-0.01%	-0.01%	-0.49%	0.15	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.44	-0.13%	0.02%	0.02%	2.42%	0.41	2.99	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.06	-0.21%	-0.08%	-0.08%	4.63%	0.66	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.09	-0.11%	0.10%	0.10%	6.49%	0.84	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.60	-0.05%	0.13%	0.13%	6.88%	0.89	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	-0.04%	0.16%	0.16%	8.36%	1.14	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.42	0.01%	0.27%	0.27%	8.85%	1.25	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.47	-0.02%	0.00%	0.00%	10.57%	2.06	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.44	0.04%	0.33%	0.33%		2.30	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.28	0.09%	0.34%	0.34%	11.88%	2.46	8.55	8.34

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Jul-2014	Week to Date 4-Jul-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.40	-0.03%	-0.03%	-0.03%	-4.04%	0.06	0.60	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	116.26	-0.04%	0.01%	0.01%	0.11%	0.11	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	108.86	-0.04%	0.11%	0.11%	-2.43%	0.15	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.45	-0.04%	0.16%	0.16%	4.92%	0.41	2.99	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.34	-0.13%	0.04%	0.04%	6.71%	0.66	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.37	-0.04%	0.21%	0.21%	4.50%	0.84	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.90	0.04%	0.27%	0.27%	9.43%	0.89	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.65	0.03%	0.27%	0.27%	6.24%	1.14	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.06	0.08%	0.38%	0.38%	11.09%	1.25	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.68	0.04%	0.11%	0.11%	8.53%	2.06	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.51	0.10%	0.42%	0.42%		2.30	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.05	0.17%	0.46%	0.46%	9.27%	2.46	8.55	8.34