

Irish Stock Exchange Daily Bond Index Report

Thursday 8 May, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 08-May-2014	Previous Close Value 07-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.54	115.43	0.097%	0.45%	1.60%	4.88%	15.54%	5.25	5.15	1.91
All Bond Index (Return)	179.42	179.22	0.107%	0.53%	1.00%	5.25%	79.42%	5.25	5.15	1.91
Under 3 Bond Index (Clean)	98.97	98.97	0.001%	-0.07%	-0.19%	-0.63%	-1.03%	1.65	1.64	0.42
Under 3 Bond Index (Return)	141.15	141.13	0.013%	0.03%	-2.99%	-2.41%	41.15%	1.65	1.64	0.42
Under 5 Bond Index (Clean)	109.49	109.48	0.012%	0.01%	0.42%	1.34%	9.49%	2.81	2.79	0.80
Under 5 Bond Index (Return)	160.13	160.09	0.022%	0.10%	-0.58%	1.35%	60.13%	2.81	2.79	0.80
Under 10 Bond Index (Clean)	114.60	114.53	0.062%	0.33%	1.40%	4.19%	14.60%	4.67	4.60	1.61
Under 10 Bond Index (Return)	173.24	173.12	0.072%	0.42%	0.63%	4.39%	73.24%	4.67	4.60	1.61
5 Plus Bond Index (Clean)	120.63	120.47	0.137%	0.65%	2.16%	6.72%	20.63%	6.39	6.26	2.14
5 Plus Bond Index (Return)	193.66	193.38	0.146%	0.73%	1.76%	7.27%	93.66%	6.39	6.26	2.14
10 Plus Bond Index (Clean)	124.12	123.74	0.303%	1.10%	2.77%	8.42%	24.12%	8.68	8.44	2.87
10 Plus Bond Index (Return)	208.71	208.06	0.313%	1.20%	3.23%	9.85%	108.71%	8.68	8.44	2.87

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.22	0.97	79	104.19	0.00	2,880	2,973	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.90	5.96	260	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.01	0.25	20	108.26	0.00	10,168	10,982	11008
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.09	3.04	202	119.13	0.00	6,389	7,417	7611
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.89	2.49	202	117.38	0.00	9,256	10,634	10864
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.41	3.91	324	119.31	0.00	7,700	8,886	9187
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.71	3.27	202	126.98	0.00	6,767	8,371	8592
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.21	0.25	20	116.45	0.00	11,809	13,722	13752
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.73	2.77	202	122.50	0.00	9,052	10,838	11088
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.73	0.52	49	112.25	0.00	5,000	5,586	5613
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.96	0.48	51	106.43	0.00	6,524	6,118	6146
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.32	0.83	56	124.15	0.00	11,745	14,484	14581

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Bond Index Constituent

Clean Price Performance			Index Price 08-May-2014	Previous Index Price 07-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.22	103.24	-0.019%	-0.095%	-0.415%	-1.606%	0.31	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	109.90	110.01	-0.093%	-0.152%	-0.653%	-2.830%	0.38	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.01	108.00	0.006%	-0.058%	-0.128%	-0.305%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.09	116.07	0.020%	-0.083%	0.485%	2.111%	0.74	3.16	3.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.89	114.87	0.020%	0.164%	1.198%	3.574%	1.04	4.06	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.41	115.39	0.013%	0.274%	1.510%	4.963%	1.26	4.56	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.71	123.74	-0.027%	0.316%	1.737%	5.272%	1.34	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.21	116.13	0.065%	0.477%	1.981%	6.167%	1.61	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.73	119.59	0.119%	0.533%	2.065%	6.462%	1.73	5.61	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.73	111.46	0.242%	0.908%	2.439%	7.921%	2.41	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.96	105.70	0.244%	0.989%	2.588%		2.70	8.54	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.32	122.95	0.303%	1.105%	2.769%	8.394%	2.87	8.68	8.44

Return Price Performance			Index Price 08-May-2014	Previous Index Price 07-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.19	104.20	-0.008%	0.001%	0.037%	-4.235%	0.31	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.94	-0.068%	0.014%	0.128%	-0.231%	0.38	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.24	0.018%	0.035%	-3.785%	-2.973%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.13	119.09	0.031%	0.019%	0.959%	3.770%	0.74	3.16	3.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.38	117.35	0.030%	0.244%	1.583%	4.956%	1.04	4.06	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.31	119.28	0.023%	0.347%	1.858%	6.233%	1.26	4.56	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.98	126.99	-0.013%	0.410%	2.195%	6.961%	1.34	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.45	116.36	0.076%	0.563%	-1.501%	3.400%	1.61	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.50	122.34	0.128%	0.611%	2.462%	7.949%	1.73	5.61	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.25	111.97	0.251%	0.981%	2.808%	5.317%	2.41	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.43	106.17	0.251%	1.056%	2.927%		2.70	8.54	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.15	123.76	0.313%	1.195%	3.230%	5.117%	2.87	8.68	8.44