

Irish Stock Exchange Daily Bond Index Report

Friday 9 May, 2014

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Bond Indices Performance

Index	Close Value 09-May-2014	Previous Close Value 08-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.73	115.54	0.169%	0.61%	1.77%	5.05%	15.73%	5.27	5.18	1.89
All Bond Index (Return)	179.73	179.42	0.177%	0.71%	1.18%	5.44%	79.73%	5.27	5.18	1.89
Under 3 Bond Index (Clean)	98.97	98.97	-0.007%	-0.07%	-0.20%	-0.63%	-1.04%	1.65	1.64	0.42
Under 3 Bond Index (Return)	141.15	141.15	0.005%	0.03%	-2.98%	-2.41%	41.15%	1.65	1.64	0.42
Under 5 Bond Index (Clean)	109.51	109.49	0.017%	0.02%	0.44%	1.35%	9.51%	2.81	2.78	0.79
Under 5 Bond Index (Return)	160.17	160.13	0.029%	0.13%	-0.55%	1.38%	60.17%	2.81	2.78	0.79
Under 10 Bond Index (Clean)	114.73	114.60	0.118%	0.45%	1.52%	4.31%	14.73%	4.70	4.63	1.60
Under 10 Bond Index (Return)	173.46	173.24	0.126%	0.55%	0.76%	4.53%	73.46%	4.70	4.63	1.60
5 Plus Bond Index (Clean)	120.92	120.63	0.239%	0.90%	2.41%	6.98%	20.92%	6.42	6.29	2.11
5 Plus Bond Index (Return)	194.14	193.66	0.246%	0.98%	2.01%	7.53%	94.14%	6.42	6.29	2.11
10 Plus Bond Index (Clean)	124.70	124.12	0.472%	1.58%	3.25%	8.93%	24.70%	8.69	8.45	2.81
10 Plus Bond Index (Return)	209.71	208.71	0.481%	1.68%	3.73%	10.38%	109.71%	8.69	8.45	2.81

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	0.99	80	104.20	0.00	2,880	2,973	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.89	5.98	261	115.87	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.00	0.27	21	108.26	0.00	10,168	10,981	11008
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.10	3.06	203	119.16	0.00	6,389	7,418	7613
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.96	2.50	203	117.46	0.00	9,256	10,640	10872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.44	3.92	325	119.36	0.00	7,700	8,889	9190
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.69	3.28	203	126.97	0.00	6,767	8,369	8591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	0.26	21	116.69	0.00	11,809	13,749	13780
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.93	2.78	203	122.71	0.00	9,052	10,856	11107
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.11	0.53	50	112.64	0.00	5,000	5,606	5632
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.45	0.48	52	106.93	0.00	6,637	6,945	6977
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.90	0.84	57	124.74	0.00	11,745	14,552	14652

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Bond Index Constituent

Clean Price Performance			Index Price 09-May-2014	Previous Index Price 08-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	103.22	0.000%	-0.095%	-0.415%	-1.606%	0.30	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	109.89	109.90	-0.012%	-0.164%	-0.664%	-2.842%	0.37	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.00	108.01	-0.009%	-0.068%	-0.137%	-0.314%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.09	0.009%	-0.075%	0.493%	2.120%	0.73	3.16	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.96	114.89	0.057%	0.221%	1.255%	3.633%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.44	115.41	0.029%	0.302%	1.539%	4.993%	1.25	4.55	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.69	123.71	-0.020%	0.296%	1.716%	5.250%	1.35	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	116.21	0.194%	0.672%	2.178%	6.372%	1.58	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.93	119.73	0.163%	0.697%	2.231%	6.635%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.11	111.73	0.342%	1.253%	2.789%	8.290%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.45	105.96	0.460%	1.453%	3.059%		2.65	8.54	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.90	123.32	0.472%	1.582%	3.254%	8.906%	2.81	8.69	8.45

Return Price Performance			Index Price 09-May-2014	Previous Index Price 08-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	104.20	104.19	0.012%	0.012%	0.049%	-4.224%	0.30	0.77	0.77
IE0004680173	0468017	8.25 Treas Bnd 2015	115.87	115.86	0.009%	0.022%	0.137%	-0.222%	0.37	1.19	1.19
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.26	0.003%	0.038%	-3.783%	-2.970%	0.43	1.89	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.16	119.13	0.021%	0.040%	0.981%	3.792%	0.73	3.16	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.46	117.38	0.066%	0.310%	1.649%	5.025%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.36	119.31	0.037%	0.384%	1.895%	6.272%	1.25	4.55	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.97	126.98	-0.007%	0.403%	2.188%	6.954%	1.35	4.75	4.69
IE0034074488	3407448	4.5 Treas Bnd 2020	116.69	116.45	0.204%	0.768%	-1.300%	3.610%	1.58	5.37	5.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.71	122.50	0.171%	0.783%	2.636%	8.133%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.64	112.25	0.350%	1.334%	3.168%	5.686%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.93	106.43	0.466%	1.527%	3.407%		2.65	8.54	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.74	124.15	0.481%	1.682%	3.727%	5.622%	2.81	8.69	8.45