

Irish Stock Exchange Daily Bond Index Report

Monday 12 May, 2014

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Bond Indices Performance

Index	Close Value 12-May-2014	Previous Close Value 09-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.63	115.73	-0.086%	0.53%	1.68%	4.96%	15.63%	5.27	5.18	1.90
All Bond Index (Return)	179.64	179.73	-0.052%	0.65%	1.13%	5.38%	79.64%	5.27	5.18	1.90
Under 3 Bond Index (Clean)	98.94	98.97	-0.028%	-0.10%	-0.22%	-0.66%	-1.06%	1.64	1.64	0.43
Under 3 Bond Index (Return)	141.16	141.15	0.006%	0.04%	-2.98%	-2.40%	41.16%	1.64	1.64	0.43
Under 5 Bond Index (Clean)	109.46	109.51	-0.045%	-0.02%	0.40%	1.31%	9.46%	2.80	2.78	0.81
Under 5 Bond Index (Return)	160.16	160.17	-0.009%	0.12%	-0.56%	1.37%	60.16%	2.80	2.78	0.81
Under 10 Bond Index (Clean)	114.64	114.73	-0.081%	0.37%	1.44%	4.22%	14.64%	4.71	4.63	1.62
Under 10 Bond Index (Return)	173.38	173.46	-0.047%	0.50%	0.71%	4.48%	73.38%	4.71	4.63	1.62
5 Plus Bond Index (Clean)	120.79	120.92	-0.106%	0.79%	2.30%	6.87%	20.79%	6.42	6.29	2.13
5 Plus Bond Index (Return)	193.99	194.14	-0.073%	0.91%	1.94%	7.46%	93.99%	6.42	6.29	2.13
10 Plus Bond Index (Clean)	124.55	124.70	-0.119%	1.46%	3.13%	8.80%	24.55%	8.68	8.44	2.82
10 Plus Bond Index (Return)	209.54	209.71	-0.082%	1.60%	3.64%	10.29%	109.54%	8.68	8.44	2.82

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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.20	1.02	83	104.22	0.00	2,880	2,972	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.86	6.05	264	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.96	0.30	24	108.26	0.00	10,168	10,978	11009
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.04	3.10	206	119.14	0.00	6,389	7,414	7612
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.89	2.54	206	117.43	0.00	9,256	10,634	10869
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.36	3.95	328	119.31	0.00	7,700	8,883	9187
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.54	3.33	206	126.87	0.00	6,767	8,360	8585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.33	0.30	24	116.63	0.00	11,809	13,737	13772
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.81	2.82	206	122.63	0.00	9,052	10,845	11100
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.95	0.57	53	112.52	0.00	5,000	5,598	5626
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.29	0.51	55	106.81	0.00	6,637	7,055	7089
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.75	0.89	60	124.64	0.00	11,745	14,535	14639

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Bond Index Constituent

Clean Price Performance			Index Price 12-May-2014	Previous Index Price 09-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	103.20	103.22	-0.015%	-0.109%	-0.429%	-1.621%	0.30	0.76	0.76
IE0004680173	0468017	8.25 Treas Bnd 2015	109.86	109.89	-0.030%	-0.194%	-0.694%	-2.871%	0.38	1.19	1.18
IE0006857530	0685753	4.6 Treas Bnd 2016	107.96	108.00	-0.032%	-0.100%	-0.169%	-0.346%	0.44	1.88	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.04	116.10	-0.054%	-0.129%	0.439%	2.064%	0.74	3.15	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.89	114.96	-0.059%	0.161%	1.195%	3.572%	1.04	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.36	115.44	-0.069%	0.233%	1.469%	4.921%	1.27	4.55	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.54	123.69	-0.115%	0.181%	1.600%	5.130%	1.37	4.75	4.68
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	116.43	-0.086%	0.585%	2.090%	6.281%	1.59	5.37	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.81	119.93	-0.098%	0.599%	2.131%	6.531%	1.72	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.95	112.11	-0.140%	1.111%	2.645%	8.138%	2.39	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.29	106.45	-0.143%	1.309%	2.912%		2.66	8.53	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.75	123.90	-0.119%	1.462%	3.132%	8.777%	2.82	8.68	8.44

Return Price Performance			Index Price 12-May-2014	Previous Index Price 09-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	104.22	104.20	0.021%	0.034%	0.070%	-4.203%	0.30	0.76	0.76
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.87	0.031%	0.054%	0.168%	-0.191%	0.38	1.19	1.18
IE0006857530	0685753	4.6 Treas Bnd 2016	108.26	108.26	0.002%	0.040%	-3.781%	-2.968%	0.44	1.88	1.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.14	119.16	-0.014%	0.026%	0.966%	3.777%	0.74	3.15	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.43	117.46	-0.026%	0.284%	1.623%	4.998%	1.04	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.31	119.36	-0.037%	0.347%	1.858%	6.233%	1.27	4.55	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.87	126.97	-0.074%	0.329%	2.112%	6.875%	1.37	4.75	4.68
IE0034074488	3407448	4.5 Treas Bnd 2020	116.63	116.69	-0.054%	0.713%	-1.353%	3.554%	1.59	5.37	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.63	122.71	-0.063%	0.719%	2.572%	8.065%	1.72	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.52	112.64	-0.111%	1.222%	3.054%	5.568%	2.39	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.81	106.93	-0.116%	1.409%	3.287%		2.66	8.53	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.64	124.74	-0.083%	1.598%	3.641%	5.535%	2.82	8.68	8.44