

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 May, 2014

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Bond Indices Performance

Index	Close Value 13-May-2014	Previous Close Value 12-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	115.63	0.084%	0.61%	1.77%	5.05%	15.73%	5.27	5.18	1.89
All Bond Index (Return)	179.81	179.64	0.094%	0.75%	1.22%	5.48%	79.81%	5.27	5.18	1.89
Under 3 Bond Index (Clean)	98.94	98.94	0.000%	-0.10%	-0.22%	-0.66%	-1.06%	1.64	1.63	0.42
Under 3 Bond Index (Return)	141.18	141.16	0.012%	0.05%	-2.97%	-2.39%	41.18%	1.64	1.63	0.42
Under 5 Bond Index (Clean)	109.47	109.46	0.010%	-0.01%	0.41%	1.32%	9.47%	2.80	2.78	0.80
Under 5 Bond Index (Return)	160.19	160.16	0.021%	0.14%	-0.54%	1.39%	60.19%	2.80	2.78	0.80
Under 10 Bond Index (Clean)	114.72	114.64	0.065%	0.44%	1.51%	4.29%	14.72%	4.70	4.63	1.61
Under 10 Bond Index (Return)	173.51	173.38	0.076%	0.57%	0.79%	4.56%	73.51%	4.70	4.63	1.61
5 Plus Bond Index (Clean)	120.94	120.79	0.118%	0.91%	2.42%	6.99%	20.94%	6.42	6.29	2.11
5 Plus Bond Index (Return)	194.24	193.99	0.128%	1.04%	2.07%	7.59%	94.24%	6.42	6.29	2.11
10 Plus Bond Index (Clean)	124.80	124.55	0.194%	1.66%	3.33%	9.01%	24.80%	8.68	8.44	2.80
10 Plus Bond Index (Return)	209.97	209.54	0.205%	1.81%	3.85%	10.52%	109.97%	8.68	8.44	2.80

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	103.19	1.04	84	104.23	0.00	2,880	2,972	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.84	6.07	265	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.96	0.32	25	108.28	0.00	10,168	10,978	11010
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.02	3.12	207	119.14	0.00	6,389	7,413	7612
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.93	2.55	207	117.49	0.00	9,256	10,638	10874
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.47	3.97	329	119.43	0.00	7,700	8,891	9196
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.62	3.35	207	126.96	0.00	6,767	8,365	8591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	0.31	25	116.74	0.00	11,809	13,749	13785
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.94	2.84	207	122.77	0.00	9,052	10,857	11113
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.11	0.58	54	112.69	0.00	5,000	5,606	5634
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.43	0.52	56	106.95	0.00	6,637	7,063	7098
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.99	0.90	61	124.90	0.00	11,745	14,563	14669

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Bond Index Constituent

Clean Price Performance			Index Price 13-May-2014	Previous Index Price 12-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	103.19	103.20	-0.010%	-0.119%	-0.439%	-1.630%	0.30	0.76	0.76
IE0004680173	0468017	8.25 Treas Bnd 2015	109.84	109.86	-0.015%	-0.208%	-0.709%	-2.885%	0.38	1.18	1.18
IE0006857530	0685753	4.6 Treas Bnd 2016	107.96	107.96	0.003%	-0.097%	-0.166%	-0.343%	0.43	1.88	1.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.02	116.04	-0.010%	-0.139%	0.428%	2.054%	0.74	3.15	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.93	114.89	0.037%	0.199%	1.233%	3.610%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.47	115.36	0.093%	0.326%	1.563%	5.018%	1.25	4.55	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.62	123.54	0.061%	0.242%	1.661%	5.193%	1.35	4.74	4.68
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	116.33	0.086%	0.672%	2.178%	6.372%	1.57	5.37	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.94	119.81	0.106%	0.705%	2.239%	6.644%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.11	111.95	0.140%	1.253%	2.789%	8.290%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.43	106.29	0.124%	1.434%	3.040%		2.65	8.53	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.99	123.75	0.194%	1.659%	3.332%	8.988%	2.80	8.68	8.44

Return Price Performance			Index Price 13-May-2014	Previous Index Price 12-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	104.23	104.22	0.003%	0.036%	0.073%	-4.201%	0.30	0.76	0.76
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.91	0.006%	0.060%	0.174%	-0.185%	0.38	1.18	1.18
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.26	0.015%	0.055%	-3.767%	-2.954%	0.43	1.88	1.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.14	119.14	0.003%	0.029%	0.969%	3.780%	0.74	3.15	3.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.49	117.43	0.047%	0.331%	1.671%	5.047%	1.03	4.05	4.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.43	119.31	0.101%	0.447%	1.960%	6.340%	1.25	4.55	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.96	126.87	0.073%	0.402%	2.186%	6.952%	1.35	4.74	4.68
IE0034074488	3407448	4.5 Treas Bnd 2020	116.74	116.63	0.096%	0.810%	-1.259%	3.654%	1.57	5.37	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.77	122.63	0.116%	0.836%	2.691%	8.190%	1.70	5.60	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.69	112.52	0.149%	1.373%	3.207%	5.726%	2.37	7.69	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.95	106.81	0.133%	1.544%	3.424%		2.65	8.53	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.90	124.64	0.205%	1.806%	3.853%	5.751%	2.80	8.68	8.44