

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 May, 2014

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## Bond Indices Performance

Index	Close Value 14-May-2014	Previous Close Value 13-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.75	115.73	0.019%	0.63%	1.79%	5.07%	15.75%	5.27	5.17	1.88
All Bond Index (Return)	179.86	179.81	0.030%	0.78%	1.25%	5.51%	79.86%	5.27	5.17	1.88
Under 3 Bond Index (Clean)	98.90	98.94	-0.037%	-0.14%	-0.26%	-0.70%	-1.10%	1.63	1.63	0.42
Under 3 Bond Index (Return)	141.14	141.18	-0.025%	0.02%	-2.99%	-2.41%	41.14%	1.63	1.63	0.42
Under 5 Bond Index (Clean)	109.44	109.47	-0.031%	-0.04%	0.38%	1.29%	9.44%	2.79	2.77	0.80
Under 5 Bond Index (Return)	160.16	160.19	-0.019%	0.12%	-0.56%	1.37%	60.16%	2.79	2.77	0.80
Under 10 Bond Index (Clean)	114.73	114.72	0.013%	0.45%	1.52%	4.31%	14.73%	4.70	4.62	1.60
Under 10 Bond Index (Return)	173.55	173.51	0.024%	0.60%	0.81%	4.58%	73.55%	4.70	4.62	1.60
5 Plus Bond Index (Clean)	120.99	120.94	0.042%	0.95%	2.46%	7.04%	20.99%	6.41	6.28	2.10
5 Plus Bond Index (Return)	194.34	194.24	0.053%	1.09%	2.12%	7.65%	94.34%	6.41	6.28	2.10
10 Plus Bond Index (Clean)	124.86	124.80	0.054%	1.71%	3.39%	9.07%	24.86%	8.67	8.44	2.79
10 Plus Bond Index (Return)	210.11	209.97	0.066%	1.87%	3.92%	10.59%	110.11%	8.67	8.44	2.79

## 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	103.17	1.05	85	104.22	0.00	2,880	2,971	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.78	6.10	266	115.88	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.92	0.33	26	108.25	0.00	10,168	10,974	11007
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.99	3.13	208	119.13	0.00	6,389	7,411	7611
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.90	2.56	208	117.47	0.00	9,256	10,635	10872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.47	3.98	330	119.44	0.00	7,700	8,891	9197
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.59	3.36	208	126.95	0.00	6,767	8,363	8590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.48	0.32	26	116.80	0.00	11,809	13,755	13793
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.99	2.85	208	122.84	0.00	9,052	10,861	11119
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.22	0.59	55	112.81	0.00	5,000	5,611	5641
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.53	0.53	57	107.06	0.00	6,637	7,071	7106
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	124.06	0.92	62	124.98	0.00	11,745	14,571	14679



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## Bond Index Constituent

Clean Price Performance			Index Price 14-May-2014	Previous Index Price 13-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	103.17	103.19	-0.019%	-0.138%	-0.458%	-1.649%	0.28	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	109.78	109.84	-0.053%	-0.261%	-0.761%	-2.936%	0.37	1.18	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	107.92	107.96	-0.042%	-0.139%	-0.208%	-0.385%	0.44	1.87	1.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.99	116.02	-0.026%	-0.165%	0.402%	2.027%	0.74	3.14	3.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.90	114.93	-0.026%	0.173%	1.207%	3.583%	1.03	4.04	4.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.47	115.47	0.000%	0.326%	1.563%	5.018%	1.24	4.54	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.59	123.62	-0.024%	0.217%	1.637%	5.168%	1.35	4.74	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.48	116.43	0.043%	0.715%	2.222%	6.418%	1.56	5.36	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.99	119.94	0.044%	0.750%	2.285%	6.691%	1.69	5.59	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.22	112.11	0.101%	1.355%	2.893%	8.399%	2.35	7.68	7.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.53	106.43	0.101%	1.537%	3.145%		2.64	8.52	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.06	123.99	0.054%	1.714%	3.388%	9.046%	2.79	8.67	8.44

Return Price Performance			Index Price 14-May-2014	Previous Index Price 13-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	104.23	-0.008%	0.029%	0.065%	-4.208%	0.28	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	115.88	115.91	-0.030%	0.029%	0.143%	-0.215%	0.37	1.18	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.28	-0.030%	0.024%	-3.796%	-2.984%	0.44	1.87	1.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.13	119.14	-0.013%	0.016%	0.956%	3.766%	0.74	3.14	3.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.47	117.49	-0.015%	0.316%	1.656%	5.031%	1.03	4.04	4.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.44	119.43	0.010%	0.458%	1.970%	6.350%	1.24	4.54	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.95	126.96	-0.011%	0.391%	2.175%	6.940%	1.35	4.74	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.80	116.74	0.054%	0.864%	-1.205%	3.710%	1.56	5.36	5.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.84	122.77	0.054%	0.890%	2.746%	8.248%	1.69	5.59	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.81	112.69	0.109%	1.483%	3.320%	5.841%	2.35	7.68	7.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.06	106.95	0.108%	1.654%	3.537%		2.64	8.52	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.98	124.90	0.066%	1.872%	3.921%	5.820%	2.79	8.67	8.44