

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 May, 2014

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## Bond Indices Performance

Index	Close Value 15-May-2014	Previous Close Value 14-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.60	115.75	-0.136%	0.49%	1.65%	4.93%	15.60%	5.26	5.16	1.91
All Bond Index (Return)	179.64	179.86	-0.122%	0.66%	1.13%	5.38%	79.64%	5.26	5.16	1.91
Under 3 Bond Index (Clean)	98.85	98.90	-0.048%	-0.19%	-0.31%	-0.75%	-1.15%	1.63	1.62	0.45
Under 3 Bond Index (Return)	141.09	141.14	-0.035%	-0.01%	-3.03%	-2.45%	41.09%	1.63	1.62	0.45
Under 5 Bond Index (Clean)	109.38	109.44	-0.053%	-0.09%	0.32%	1.23%	9.38%	2.79	2.77	0.82
Under 5 Bond Index (Return)	160.10	160.16	-0.041%	0.08%	-0.60%	1.33%	60.10%	2.79	2.77	0.82
Under 10 Bond Index (Clean)	114.58	114.73	-0.129%	0.32%	1.39%	4.17%	14.58%	4.69	4.62	1.63
Under 10 Bond Index (Return)	173.35	173.55	-0.116%	0.48%	0.70%	4.46%	73.35%	4.69	4.62	1.63
5 Plus Bond Index (Clean)	120.78	120.99	-0.174%	0.78%	2.29%	6.85%	20.78%	6.41	6.28	2.13
5 Plus Bond Index (Return)	194.03	194.34	-0.160%	0.93%	1.96%	7.48%	94.03%	6.41	6.28	2.13
10 Plus Bond Index (Clean)	124.64	124.86	-0.175%	1.53%	3.21%	8.88%	24.64%	8.67	8.43	2.81
10 Plus Bond Index (Return)	209.77	210.11	-0.162%	1.71%	3.75%	10.41%	109.77%	8.67	8.43	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.13	1.06	86	104.19	0.00	2,880	2,970	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.73	6.12	267	115.84	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	0.34	27	108.20	0.00	10,168	10,968	11003
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.90	3.15	209	119.05	0.00	6,389	7,405	7606
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.86	2.58	209	117.43	0.00	9,256	10,631	10869
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.37	3.99	331	119.36	0.00	7,700	8,884	9191
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.44	3.38	209	126.82	0.00	6,767	8,353	8581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.24	0.33	27	116.57	0.00	11,809	13,726	13765
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.77	2.86	209	122.63	0.00	9,052	10,842	11101
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.96	0.60	56	112.56	0.00	5,000	5,598	5628
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.30	0.54	58	106.84	0.00	6,637	7,055	7091
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.84	0.93	63	124.78	0.00	11,745	14,546	14655



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## Bond Index Constituent

Clean Price Performance			Index Price 15-May-2014	Previous Index Price 14-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	103.13	103.17	-0.036%	-0.174%	-0.494%	-1.684%	0.31	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	109.73	109.78	-0.053%	-0.313%	-0.814%	-2.988%	0.40	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.92	-0.051%	-0.190%	-0.259%	-0.436%	0.46	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.90	115.99	-0.082%	-0.247%	0.320%	1.944%	0.76	3.14	3.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.86	114.90	-0.039%	0.133%	1.167%	3.543%	1.04	4.04	4.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.37	115.47	-0.082%	0.243%	1.479%	4.931%	1.26	4.54	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.44	123.59	-0.117%	0.100%	1.517%	5.044%	1.38	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.24	116.48	-0.210%	0.503%	2.007%	6.194%	1.60	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.77	119.99	-0.182%	0.567%	2.099%	6.497%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.96	112.22	-0.232%	1.120%	2.654%	8.148%	2.38	7.67	7.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.30	106.53	-0.221%	1.313%	2.917%		2.66	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.84	124.06	-0.175%	1.536%	3.207%	8.856%	2.81	8.67	8.43

Return Price Performance			Index Price 15-May-2014	Previous Index Price 14-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	104.22	-0.024%	0.005%	0.041%	-4.231%	0.31	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	115.84	115.88	-0.030%	-0.001%	0.113%	-0.245%	0.40	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.25	-0.039%	-0.015%	-3.833%	-3.021%	0.46	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.05	119.13	-0.067%	-0.051%	0.888%	3.697%	0.76	3.14	3.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.43	117.47	-0.028%	0.288%	1.627%	5.002%	1.04	4.04	4.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.36	119.44	-0.069%	0.388%	1.900%	6.276%	1.26	4.54	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.82	126.95	-0.102%	0.289%	2.071%	6.832%	1.38	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.57	116.80	-0.199%	0.663%	-1.402%	3.503%	1.60	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.63	122.84	-0.166%	0.723%	2.575%	8.069%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.56	112.81	-0.221%	1.259%	3.092%	5.608%	2.38	7.67	7.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.84	107.06	-0.210%	1.440%	3.319%		2.66	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.78	124.98	-0.162%	1.708%	3.754%	5.649%	2.81	8.67	8.43