

# Irish Stock Exchange Daily Bond Index Report

Friday 16 May, 2014

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## Bond Indices Performance

Index	Close Value 16-May-2014	Previous Close Value 15-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.55	115.60	-0.040%	0.45%	1.61%	4.89%	15.55%	5.26	5.16	1.91
All Bond Index (Return)	179.59	179.64	-0.028%	0.63%	1.10%	5.35%	79.59%	5.26	5.16	1.91
Under 3 Bond Index (Clean)	98.81	98.85	-0.047%	-0.23%	-0.35%	-0.79%	-1.19%	1.63	1.62	0.47
Under 3 Bond Index (Return)	141.04	141.09	-0.035%	-0.05%	-3.06%	-2.48%	41.04%	1.63	1.62	0.47
Under 5 Bond Index (Clean)	109.36	109.38	-0.021%	-0.12%	0.30%	1.21%	9.36%	2.79	2.76	0.82
Under 5 Bond Index (Return)	160.08	160.10	-0.009%	0.07%	-0.61%	1.32%	60.08%	2.79	2.76	0.82
Under 10 Bond Index (Clean)	114.54	114.58	-0.040%	0.28%	1.35%	4.13%	14.54%	4.69	4.61	1.63
Under 10 Bond Index (Return)	173.30	173.35	-0.028%	0.45%	0.67%	4.43%	73.30%	4.69	4.61	1.63
5 Plus Bond Index (Clean)	120.72	120.78	-0.049%	0.73%	2.24%	6.80%	20.72%	6.41	6.27	2.13
5 Plus Bond Index (Return)	193.96	194.03	-0.038%	0.89%	1.92%	7.44%	93.96%	6.41	6.27	2.13
10 Plus Bond Index (Clean)	124.59	124.64	-0.040%	1.49%	3.16%	8.84%	24.59%	8.67	8.43	2.82
10 Plus Bond Index (Return)	209.71	209.77	-0.029%	1.68%	3.72%	10.38%	109.71%	8.67	8.43	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	103.10	1.07	87	104.17	0.00	2,880	2,969	3000
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.67	6.14	268	115.81	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	0.35	28	108.16	0.00	10,168	10,962	10998
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.90	3.16	210	119.06	0.00	6,389	7,405	7607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.86	2.59	210	117.44	0.00	9,256	10,630	10870
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.29	4.00	332	119.30	0.00	7,700	8,878	9186
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.37	3.40	210	126.77	0.00	6,767	8,348	8578
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.16	0.35	28	116.51	0.00	11,809	13,717	13758
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.73	2.88	210	122.60	0.00	9,052	10,837	11098
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.91	0.61	57	112.52	0.00	5,000	5,595	5626
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.27	0.55	59	106.82	0.00	6,637	7,053	7090
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.79	0.95	64	124.74	0.00	11,745	14,540	14651



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## Bond Index Constituent

Clean Price Performance			Index Price 16-May-2014	Previous Index Price 15-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	103.10	103.13	-0.032%	-0.206%	-0.526%	-1.716%	0.34	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	109.67	109.73	-0.049%	-0.362%	-0.862%	-3.035%	0.42	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	107.86	-0.051%	-0.241%	-0.310%	-0.486%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.90	115.90	0.000%	-0.247%	0.320%	1.944%	0.76	3.14	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.86	114.86	-0.003%	0.131%	1.164%	3.540%	1.04	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.29	115.37	-0.067%	0.176%	1.412%	4.861%	1.27	4.53	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.37	123.44	-0.059%	0.041%	1.457%	4.982%	1.39	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.16	116.24	-0.062%	0.441%	1.944%	6.129%	1.61	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.73	119.77	-0.038%	0.529%	2.060%	6.457%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.91	111.96	-0.049%	1.070%	2.604%	8.094%	2.39	7.67	7.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.27	106.30	-0.024%	1.290%	2.893%		2.67	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.79	123.84	-0.040%	1.495%	3.165%	8.812%	2.82	8.67	8.43

Return Price Performance			Index Price 16-May-2014	Previous Index Price 15-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	104.17	104.19	-0.019%	-0.014%	0.022%	-4.249%	0.34	0.75	0.75
IE0004680173	0468017	8.25 Treas Bnd 2015	115.81	115.84	-0.027%	-0.028%	0.086%	-0.272%	0.42	1.17	1.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.16	108.20	-0.040%	-0.055%	-3.871%	-3.060%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.06	119.05	0.013%	-0.039%	0.901%	3.710%	0.76	3.14	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.44	117.43	0.009%	0.296%	1.636%	5.011%	1.04	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.30	119.36	-0.054%	0.333%	1.844%	6.218%	1.27	4.53	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.77	126.82	-0.044%	0.244%	2.026%	6.785%	1.39	4.73	4.67
IE0034074488	3407448	4.5 Treas Bnd 2020	116.51	116.57	-0.051%	0.611%	-1.453%	3.450%	1.61	5.35	5.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.60	122.63	-0.025%	0.697%	2.549%	8.041%	1.72	5.59	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.52	112.56	-0.039%	1.220%	3.052%	5.567%	2.39	7.67	7.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.82	106.84	-0.015%	1.425%	3.303%		2.67	8.52	8.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.74	124.78	-0.029%	1.678%	3.724%	5.619%	2.82	8.67	8.43