

# Irish Stock Exchange Daily Bond Index Report

Monday 19 May, 2014

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## Bond Indices Performance

Index	Close Value 19-May-2014	Previous Close Value 16-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.27	115.55	-0.240%	0.21%	1.36%	4.63%	15.27%	5.25	5.15	1.96
All Bond Index (Return)	179.23	179.59	-0.203%	0.42%	0.89%	5.14%	79.23%	5.25	5.15	1.96
Under 3 Bond Index (Clean)	98.80	98.81	-0.010%	-0.24%	-0.37%	-0.80%	-1.20%	1.63	1.62	0.47
Under 3 Bond Index (Return)	141.08	141.04	0.026%	-0.02%	-3.04%	-2.46%	41.08%	1.63	1.62	0.47
Under 5 Bond Index (Clean)	109.26	109.36	-0.088%	-0.20%	0.21%	1.12%	9.26%	2.78	2.76	0.85
Under 5 Bond Index (Return)	160.00	160.08	-0.052%	0.02%	-0.66%	1.27%	60.00%	2.78	2.76	0.85
Under 10 Bond Index (Clean)	114.30	114.54	-0.206%	0.07%	1.14%	3.92%	14.30%	4.68	4.61	1.68
Under 10 Bond Index (Return)	173.01	173.30	-0.170%	0.28%	0.50%	4.25%	73.01%	4.68	4.61	1.68
5 Plus Bond Index (Clean)	120.34	120.72	-0.310%	0.41%	1.92%	6.47%	20.34%	6.40	6.26	2.18
5 Plus Bond Index (Return)	193.43	193.96	-0.273%	0.62%	1.64%	7.14%	93.43%	6.40	6.26	2.18
10 Plus Bond Index (Clean)	124.05	124.59	-0.441%	1.05%	2.71%	8.36%	24.05%	8.66	8.42	2.87
10 Plus Bond Index (Return)	208.86	209.71	-0.401%	1.27%	3.31%	9.93%	108.86%	8.66	8.42	2.87

## 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	103.09	1.11	90	104.20	0.00	2,230	2,969	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.65	6.21	271	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	0.39	31	108.19	0.00	10,168	10,961	11001
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.79	3.21	213	119.00	0.00	6,389	7,398	7603
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.64	2.63	213	117.27	0.00	9,256	10,611	10854
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.99	4.04	335	119.03	0.00	7,700	8,854	9165
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.09	3.44	213	126.54	0.00	6,767	8,329	8562
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.89	0.38	31	116.27	0.00	11,809	13,685	13730
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.42	2.92	213	122.33	0.00	9,052	10,809	11074
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.49	0.64	60	112.13	0.00	5,000	5,575	5607
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.88	0.58	62	106.45	0.00	6,637	7,027	7065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.25	0.99	67	124.24	0.00	11,745	14,476	14592



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## Bond Index Constituent

Clean Price Performance			Index Price 19-May-2014	Previous Index Price 16-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	103.09	103.10	-0.012%	-0.218%	-0.537%	-1.727%	0.34	0.75	0.74
IE0004680173	0468017	8.25 Treas Bnd 2015	109.65	109.67	-0.020%	-0.382%	-0.882%	-3.055%	0.42	1.17	1.16
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.81	-0.009%	-0.250%	-0.319%	-0.496%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.79	115.90	-0.091%	-0.337%	0.229%	1.852%	0.78	3.13	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.64	114.86	-0.187%	-0.057%	0.975%	3.346%	1.08	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.99	115.29	-0.265%	-0.089%	1.143%	4.584%	1.33	4.53	4.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.09	123.37	-0.225%	-0.184%	1.229%	4.747%	1.43	4.73	4.66
IE0034074488	3407448	4.5 Treas Bnd 2020	115.89	116.16	-0.235%	0.205%	1.704%	5.879%	1.65	5.35	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.42	119.73	-0.259%	0.269%	1.796%	6.182%	1.77	5.58	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.49	111.91	-0.374%	0.693%	2.221%	7.691%	2.44	7.67	7.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.88	106.27	-0.375%	0.910%	2.508%		2.71	8.51	8.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.25	123.79	-0.440%	1.048%	2.711%	8.333%	2.87	8.66	8.42

Return Price Performance			Index Price 19-May-2014	Previous Index Price 16-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	104.20	104.17	0.023%	0.009%	0.045%	-4.227%	0.34	0.75	0.74
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.81	0.040%	0.012%	0.126%	-0.233%	0.42	1.17	1.16
IE0006857530	0685753	4.6 Treas Bnd 2016	108.19	108.16	0.026%	-0.029%	-3.847%	-3.035%	0.48	1.87	1.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.00	119.06	-0.050%	-0.089%	0.850%	3.658%	0.78	3.13	3.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.27	117.44	-0.152%	0.144%	1.482%	4.852%	1.08	4.03	3.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.03	119.30	-0.225%	0.107%	1.614%	5.979%	1.33	4.53	4.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.54	126.77	-0.181%	0.063%	1.841%	6.592%	1.43	4.73	4.66
IE0034074488	3407448	4.5 Treas Bnd 2020	116.27	116.51	-0.203%	0.408%	-1.653%	3.240%	1.65	5.35	5.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.33	122.60	-0.219%	0.476%	2.324%	7.804%	1.77	5.58	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.13	112.52	-0.343%	0.873%	2.698%	5.204%	2.44	7.67	7.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.45	106.82	-0.345%	1.075%	2.947%		2.71	8.51	8.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.24	124.74	-0.401%	1.271%	3.308%	5.195%	2.87	8.66	8.42