

# Irish Stock Exchange Daily Bond Index Report

Tuesday 20 May, 2014

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 20-May-2014	Previous Close Value 19-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.66	115.27	-0.529%	-0.32%	0.83%	4.08%	14.66%	5.27	5.16	2.06
All Bond Index (Return)	178.31	179.23	-0.510%	-0.09%	0.38%	4.60%	78.31%	5.27	5.16	2.06
Under 3 Bond Index (Clean)	98.67	98.80	-0.124%	-0.37%	-0.49%	-0.92%	-1.33%	1.67	1.66	0.54
Under 3 Bond Index (Return)	140.92	141.08	-0.112%	-0.13%	-3.14%	-2.57%	40.92%	1.67	1.66	0.54
Under 5 Bond Index (Clean)	109.00	109.26	-0.239%	-0.44%	-0.03%	0.88%	9.00%	2.82	2.80	0.93
Under 5 Bond Index (Return)	159.64	160.00	-0.223%	-0.21%	-0.88%	1.04%	59.64%	2.82	2.80	0.93
Under 10 Bond Index (Clean)	113.75	114.30	-0.482%	-0.41%	0.65%	3.41%	13.75%	4.71	4.62	1.78
Under 10 Bond Index (Return)	172.21	173.01	-0.462%	-0.18%	0.03%	3.77%	72.21%	4.71	4.62	1.78
5 Plus Bond Index (Clean)	119.55	120.34	-0.661%	-0.25%	1.25%	5.76%	19.55%	6.39	6.25	2.28
5 Plus Bond Index (Return)	192.19	193.43	-0.641%	-0.03%	0.99%	6.46%	92.19%	6.39	6.25	2.28
10 Plus Bond Index (Clean)	123.04	124.05	-0.809%	0.23%	1.88%	7.48%	23.04%	8.65	8.40	2.96
10 Plus Bond Index (Return)	207.21	208.86	-0.791%	0.47%	2.49%	9.06%	107.21%	8.65	8.40	2.96

## 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	103.02	1.12	91	104.14	0.00	2,230	2,297	2322
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.53	6.23	272	115.77	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.65	0.40	32	108.05	0.00	10,168	10,946	10987
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.45	3.23	214	118.68	0.00	6,389	7,376	7582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.25	2.64	214	116.89	0.00	9,256	10,574	10819
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.40	4.05	336	118.45	0.00	7,700	8,809	9121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.45	3.46	214	125.91	0.00	6,767	8,286	8520
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.20	0.40	32	115.60	0.00	11,809	13,604	13650
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.60	2.93	214	121.53	0.00	9,052	10,736	11001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.65	0.65	61	111.30	0.00	5,000	5,533	5565
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.10	0.59	63	105.69	0.00	6,637	6,975	7014
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.25	1.01	68	123.26	0.00	11,745	14,359	14477



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## Bond Index Constituent

Clean Price Performance			Index Price 20-May-2014	Previous Index Price 19-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	103.02	103.09	-0.066%	-0.284%	-0.603%	-1.792%	0.42	0.74	0.74
IE0004680173	0468017	8.25 Treas Bnd 2015	109.53	109.65	-0.106%	-0.488%	-0.987%	-3.157%	0.49	1.17	1.16
IE0006857530	0685753	4.6 Treas Bnd 2016	107.65	107.80	-0.137%	-0.387%	-0.456%	-0.632%	0.55	1.86	1.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.45	115.79	-0.296%	-0.633%	-0.068%	1.550%	0.87	3.13	3.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.25	114.64	-0.340%	-0.397%	0.632%	2.995%	1.16	4.03	3.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.99	-0.511%	-0.600%	0.626%	4.049%	1.44	4.53	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.45	123.09	-0.522%	-0.705%	0.701%	4.199%	1.54	4.72	4.65
IE0034074488	3407448	4.5 Treas Bnd 2020	115.20	115.89	-0.595%	-0.392%	1.099%	5.249%	1.77	5.34	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.60	119.42	-0.682%	-0.416%	1.101%	5.457%	1.89	5.57	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.65	111.49	-0.753%	-0.066%	1.450%	6.879%	2.54	7.66	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.10	105.88	-0.732%	0.172%	1.757%		2.80	8.50	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.25	123.25	-0.810%	0.230%	1.879%	7.456%	2.96	8.65	8.40

Return Price Performance			Index Price 20-May-2014	Previous Index Price 19-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	104.14	104.20	-0.053%	-0.044%	-0.008%	-4.278%	0.42	0.74	0.74
IE0004680173	0468017	8.25 Treas Bnd 2015	115.77	115.86	-0.080%	-0.068%	0.046%	-0.313%	0.49	1.17	1.16
IE0006857530	0685753	4.6 Treas Bnd 2016	108.05	108.19	-0.125%	-0.153%	-3.967%	-3.156%	0.55	1.86	1.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.68	119.00	-0.275%	-0.364%	0.573%	3.373%	0.87	3.13	3.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.89	117.27	-0.322%	-0.178%	1.154%	4.514%	1.16	4.03	3.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.45	119.03	-0.484%	-0.378%	1.123%	5.466%	1.44	4.53	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.91	126.54	-0.496%	-0.433%	1.337%	6.063%	1.54	4.72	4.65
IE0034074488	3407448	4.5 Treas Bnd 2020	115.60	116.27	-0.582%	-0.177%	-2.225%	2.639%	1.77	5.34	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.53	122.33	-0.655%	-0.182%	1.654%	7.098%	1.89	5.57	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.30	112.13	-0.739%	0.127%	1.939%	4.427%	2.54	7.66	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.69	106.45	-0.720%	0.348%	2.206%		2.80	8.50	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.26	124.24	-0.791%	0.470%	2.490%	4.363%	2.96	8.65	8.40