

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 May, 2014

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Bond Indices Performance

Index	Close Value 21-May-2014	Previous Close Value 20-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.73	114.66	0.057%	-0.26%	0.89%	4.14%	14.73%	5.26	5.16	2.04
All Bond Index (Return)	178.43	178.31	0.067%	-0.02%	0.45%	4.67%	78.43%	5.26	5.16	2.04
Under 3 Bond Index (Clean)	98.69	98.67	0.012%	-0.35%	-0.48%	-0.91%	-1.31%	1.66	1.65	0.51
Under 3 Bond Index (Return)	140.95	140.92	0.024%	-0.11%	-3.12%	-2.54%	40.95%	1.66	1.65	0.51
Under 5 Bond Index (Clean)	109.03	109.00	0.022%	-0.42%	0.00%	0.90%	9.03%	2.81	2.79	0.91
Under 5 Bond Index (Return)	159.70	159.64	0.034%	-0.17%	-0.85%	1.08%	59.70%	2.81	2.79	0.91
Under 10 Bond Index (Clean)	113.82	113.75	0.059%	-0.35%	0.71%	3.48%	13.82%	4.70	4.62	1.76
Under 10 Bond Index (Return)	172.32	172.21	0.069%	-0.11%	0.10%	3.84%	72.32%	4.70	4.62	1.76
5 Plus Bond Index (Clean)	119.64	119.55	0.073%	-0.18%	1.32%	5.84%	19.64%	6.38	6.24	2.27
5 Plus Bond Index (Return)	192.35	192.19	0.082%	0.05%	1.08%	6.54%	92.35%	6.38	6.24	2.27
10 Plus Bond Index (Clean)	123.10	123.04	0.045%	0.27%	1.92%	7.53%	23.10%	8.64	8.39	2.96
10 Plus Bond Index (Return)	207.33	207.21	0.057%	0.53%	2.55%	9.13%	107.33%	8.64	8.39	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.03	1.13	92	104.16	0.00	2,230	2,297	2323
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.52	6.26	273	115.77	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	0.42	33	108.08	0.00	10,168	10,948	10990
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.48	3.24	215	118.72	0.00	6,389	7,378	7585
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.29	2.65	215	116.94	0.00	9,256	10,578	10823
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.49	4.06	337	118.56	0.00	7,700	8,816	9129
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.48	3.48	215	125.96	0.00	6,767	8,288	8523
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.22	0.41	33	115.62	0.00	11,809	13,606	13654
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.70	2.95	215	121.64	0.00	9,052	10,745	11011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.83	0.66	62	111.49	0.00	5,000	5,541	5574
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.31	0.60	64	105.91	0.00	6,637	6,990	7029
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.31	1.02	69	123.33	0.00	11,745	14,365	14485

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Bond Index Constituent

Clean Price Performance			Index Price 21-May-2014	Previous Index Price 20-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	103.03	103.02	0.005%	-0.279%	-0.598%	-1.787%	0.37	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	109.52	109.53	-0.016%	-0.503%	-1.002%	-3.172%	0.46	1.16	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.65	0.014%	-0.373%	-0.442%	-0.618%	0.53	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.45	0.029%	-0.604%	-0.039%	1.579%	0.86	3.12	3.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.25	0.031%	-0.366%	0.662%	3.026%	1.15	4.02	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.40	0.081%	-0.519%	0.708%	4.134%	1.41	4.52	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.48	122.45	0.027%	-0.679%	0.728%	4.228%	1.53	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.22	115.20	0.016%	-0.376%	1.115%	5.265%	1.76	5.34	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.70	118.60	0.083%	-0.333%	1.185%	5.544%	1.87	5.57	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.83	110.65	0.158%	0.092%	1.611%	7.048%	2.52	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.31	105.10	0.203%	0.375%	1.963%		2.77	8.50	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.31	122.25	0.045%	0.275%	1.925%	7.504%	2.96	8.64	8.39

Return Price Performance			Index Price 21-May-2014	Previous Index Price 20-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	104.16	104.14	0.016%	-0.028%	0.009%	-4.262%	0.37	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	115.77	115.77	0.005%	-0.063%	0.051%	-0.307%	0.46	1.16	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	108.08	108.05	0.026%	-0.128%	-3.942%	-3.131%	0.53	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.72	118.68	0.040%	-0.324%	0.613%	3.414%	0.86	3.12	3.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.94	116.89	0.041%	-0.137%	1.196%	4.557%	1.15	4.02	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.56	118.45	0.089%	-0.289%	1.212%	5.560%	1.41	4.52	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.96	125.91	0.039%	-0.394%	1.376%	6.105%	1.53	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.62	115.60	0.025%	-0.152%	-2.201%	2.665%	1.76	5.34	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	121.53	0.091%	-0.090%	1.747%	7.196%	1.87	5.57	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.49	111.30	0.166%	0.293%	2.108%	4.600%	2.52	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.91	105.69	0.210%	0.558%	2.421%		2.77	8.50	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.33	123.26	0.057%	0.527%	2.549%	4.422%	2.96	8.64	8.39