

Irish Stock Exchange Daily Bond Index Report

Thursday 22 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 22-May-2014	Previous Close Value 21-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.67	114.73	-0.053%	-0.31%	0.83%	4.08%	14.67%	5.26	5.15	2.05
All Bond Index (Return)	178.36	178.43	-0.041%	-0.06%	0.41%	4.63%	78.36%	5.26	5.15	2.05
Under 3 Bond Index (Clean)	98.67	98.69	-0.015%	-0.37%	-0.49%	-0.93%	-1.33%	1.66	1.65	0.52
Under 3 Bond Index (Return)	140.95	140.95	-0.004%	-0.11%	-3.12%	-2.55%	40.95%	1.66	1.65	0.52
Under 5 Bond Index (Clean)	109.03	109.03	0.001%	-0.42%	0.00%	0.90%	9.03%	2.81	2.79	0.91
Under 5 Bond Index (Return)	159.72	159.70	0.012%	-0.16%	-0.84%	1.09%	59.72%	2.81	2.79	0.91
Under 10 Bond Index (Clean)	113.77	113.82	-0.046%	-0.40%	0.66%	3.43%	13.77%	4.70	4.61	1.77
Under 10 Bond Index (Return)	172.27	172.32	-0.034%	-0.15%	0.07%	3.81%	72.27%	4.70	4.61	1.77
5 Plus Bond Index (Clean)	119.54	119.64	-0.078%	-0.26%	1.24%	5.76%	19.54%	6.38	6.24	2.28
5 Plus Bond Index (Return)	192.22	192.35	-0.066%	-0.01%	1.01%	6.47%	92.22%	6.38	6.24	2.28
10 Plus Bond Index (Clean)	122.98	123.10	-0.096%	0.18%	1.83%	7.43%	22.98%	8.63	8.38	2.97
10 Plus Bond Index (Return)	207.16	207.33	-0.083%	0.44%	2.46%	9.04%	107.16%	8.63	8.38	2.97

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	103.02	1.15	93	104.16	0.00	2,230	2,297	2323
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.49	6.28	274	115.77	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.65	0.43	34	108.08	0.00	10,168	10,946	10990
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.49	3.26	216	118.74	0.00	6,389	7,379	7587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.31	2.66	216	116.97	0.00	9,256	10,580	10826
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.40	4.08	338	118.48	0.00	7,700	8,809	9123
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.45	3.49	216	125.94	0.00	6,767	8,286	8522
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.14	0.42	34	115.56	0.00	11,809	13,597	13646
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.64	2.96	216	121.60	0.00	9,052	10,739	11007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.70	0.67	63	111.37	0.00	5,000	5,535	5569
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.18	0.61	65	105.79	0.00	6,637	6,981	7021
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.19	1.04	70	123.22	0.00	11,745	14,351	14473

Irish Stock Exchange Daily Bond Index Report

Thursday 22 May, 2014

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

Bond Index Constituent

Clean Price Performance			Index Price 22-May-2014	Previous Index Price 21-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	103.03	-0.010%	-0.288%	-0.608%	-1.797%	0.36	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	109.49	109.52	-0.021%	-0.524%	-1.023%	-3.193%	0.46	1.15	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	107.65	107.67	-0.016%	-0.389%	-0.458%	-0.634%	0.53	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.49	115.48	0.004%	-0.600%	-0.035%	1.583%	0.85	3.12	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.29	0.018%	-0.349%	0.680%	3.044%	1.14	4.02	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.49	-0.081%	-0.600%	0.626%	4.049%	1.43	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.45	122.48	-0.029%	-0.707%	0.699%	4.198%	1.53	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.14	115.22	-0.068%	-0.444%	1.046%	5.194%	1.77	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.64	118.70	-0.051%	-0.384%	1.134%	5.491%	1.88	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.70	110.83	-0.115%	-0.023%	1.494%	6.926%	2.53	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.18	105.31	-0.123%	0.251%	1.838%		2.79	8.49	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.19	122.31	-0.096%	0.179%	1.828%	7.401%	2.97	8.63	8.38

Return Price Performance			Index Price 22-May-2014	Previous Index Price 21-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	104.16	0.003%	-0.025%	0.012%	-4.259%	0.36	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	115.77	115.77	0.000%	-0.063%	0.051%	-0.307%	0.46	1.15	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	108.08	108.08	-0.005%	-0.132%	-3.946%	-3.135%	0.53	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.74	118.72	0.017%	-0.307%	0.630%	3.431%	0.85	3.12	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.97	116.94	0.027%	-0.110%	1.224%	4.585%	1.14	4.02	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.48	118.56	-0.067%	-0.357%	1.144%	5.488%	1.43	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.94	125.96	-0.015%	-0.409%	1.361%	6.089%	1.53	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.56	115.62	-0.056%	-0.208%	-2.256%	2.607%	1.77	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.64	-0.039%	-0.129%	1.708%	7.155%	1.88	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.37	111.49	-0.104%	0.189%	2.002%	4.491%	2.53	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.79	105.91	-0.114%	0.443%	2.304%		2.79	8.49	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.22	123.33	-0.084%	0.443%	2.463%	4.335%	2.97	8.63	8.38