

# Irish Stock Exchange Daily Bond Index Report

Friday 23 May, 2014

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## Bond Indices Performance

Index	Close Value 23-May-2014	Previous Close Value 22-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.75	114.67	0.074%	-0.24%	0.91%	4.16%	14.75%	5.26	5.15	2.04
All Bond Index (Return)	178.51	178.36	0.085%	0.02%	0.49%	4.72%	78.51%	5.26	5.15	2.04
Under 3 Bond Index (Clean)	98.65	98.67	-0.026%	-0.40%	-0.52%	-0.95%	-1.36%	1.65	1.64	0.53
Under 3 Bond Index (Return)	140.93	140.95	-0.014%	-0.13%	-3.14%	-2.56%	40.93%	1.65	1.64	0.53
Under 5 Bond Index (Clean)	108.99	109.03	-0.031%	-0.45%	-0.03%	0.87%	8.99%	2.81	2.78	0.92
Under 5 Bond Index (Return)	159.69	159.72	-0.019%	-0.18%	-0.86%	1.07%	59.69%	2.81	2.78	0.92
Under 10 Bond Index (Clean)	113.84	113.77	0.065%	-0.33%	0.73%	3.50%	13.84%	4.69	4.61	1.75
Under 10 Bond Index (Return)	172.39	172.27	0.075%	-0.07%	0.14%	3.88%	72.39%	4.69	4.61	1.75
5 Plus Bond Index (Clean)	119.69	119.54	0.123%	-0.13%	1.37%	5.89%	19.69%	6.38	6.24	2.26
5 Plus Bond Index (Return)	192.48	192.22	0.132%	0.12%	1.14%	6.61%	92.48%	6.38	6.24	2.26
10 Plus Bond Index (Clean)	123.14	122.98	0.131%	0.31%	1.96%	7.57%	23.14%	8.63	8.39	2.95
10 Plus Bond Index (Return)	207.45	207.16	0.142%	0.59%	2.61%	9.19%	107.45%	8.63	8.39	2.95

## 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	103.00	1.16	94	104.16	0.00	2,230	2,297	2323
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.46	6.30	275	115.76	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.62	0.44	35	108.06	0.00	10,168	10,943	10988
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.46	3.27	217	118.73	0.00	6,389	7,377	7586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.26	2.68	217	116.94	0.00	9,256	10,575	10823
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.51	4.09	339	118.59	0.00	7,700	8,817	9132
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.61	3.51	217	126.11	0.00	6,767	8,296	8534
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.32	0.43	35	115.75	0.00	11,809	13,618	13669
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.79	2.97	217	121.77	0.00	9,052	10,753	11022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.82	0.68	64	111.51	0.00	5,000	5,541	5575
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.25	0.62	66	105.86	0.00	6,637	6,985	7026
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.35	1.05	71	123.40	0.00	11,745	14,370	14494



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## Bond Index Constituent

Clean Price Performance			Index Price 23-May-2014	Previous Index Price 22-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	103.00	103.02	-0.017%	-0.305%	-0.624%	-1.813%	0.37	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	109.46	109.49	-0.030%	-0.554%	-1.053%	-3.222%	0.47	1.15	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	107.62	107.65	-0.028%	-0.416%	-0.485%	-0.662%	0.54	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	115.49	-0.029%	-0.628%	-0.063%	1.554%	0.86	3.12	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.31	-0.039%	-0.388%	0.640%	3.004%	1.15	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.51	114.40	0.092%	-0.508%	0.719%	4.145%	1.41	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.61	122.45	0.128%	-0.580%	0.828%	4.331%	1.50	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.32	115.14	0.159%	-0.285%	1.207%	5.361%	1.74	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.79	118.64	0.131%	-0.254%	1.266%	5.629%	1.85	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.82	110.70	0.113%	0.090%	1.609%	7.046%	2.51	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.25	105.18	0.062%	0.313%	1.901%		2.78	8.49	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.35	122.19	0.131%	0.310%	1.961%	7.542%	2.95	8.63	8.39

Return Price Performance			Index Price 23-May-2014	Previous Index Price 22-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	-0.006%	-0.031%	0.006%	-4.265%	0.37	0.73	0.73
IE0004680173	0468017	8.25 Treas Bnd 2015	115.76	115.77	-0.009%	-0.072%	0.042%	-0.316%	0.47	1.15	1.15
IE0006857530	0685753	4.6 Treas Bnd 2016	108.06	108.08	-0.016%	-0.148%	-3.961%	-3.150%	0.54	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.73	118.74	-0.014%	-0.322%	0.615%	3.416%	0.86	3.12	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.94	116.97	-0.028%	-0.138%	1.195%	4.556%	1.15	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.59	118.48	0.099%	-0.258%	1.244%	5.593%	1.41	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.11	125.94	0.138%	-0.271%	1.501%	6.235%	1.50	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.75	115.56	0.169%	-0.040%	-2.091%	2.780%	1.74	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.77	121.60	0.139%	0.010%	1.849%	7.304%	1.85	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.51	111.37	0.121%	0.310%	2.126%	4.618%	2.51	7.65	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.86	105.79	0.070%	0.514%	2.375%		2.78	8.49	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.40	123.22	0.142%	0.585%	2.608%	4.483%	2.95	8.63	8.39