

Irish Stock Exchange Daily Bond Index Report



Monday 26 May, 2014

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 26-May-2014	Close Value 23-May-2014		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.27	114.75	0.449%	0.21%	1.36%	4.63%	15.27%	5.26	5.16	1.95
All Bond Index (Return)	179.36	178.51	0.475%	0.50%	0.97%	5.22%	79.36%	5.26	5.16	1.95
Under 3 Bond Index (Clean)	98.79	98.65	0.142%	-0.25%	-0.38%	-0.81%	-1.22%	1.65	1.64	0.43
Under 3 Bond Index (Return)	141.18	140.93	0.176%	0.05%	-2.97%	-2.39%	41.18%	1.65	1.64	0.43
Under 5 Bond Index (Clean)	109.26	108.99	0.247%	-0.20%	0.21%	1.12%	9.26%	2.81	2.78	0.83
Under 5 Bond Index (Return)	160.13	159.69	0.277%	0.10%	-0.58%	1.35%	60.13%	2.81	2.78	0.83
Under 10 Bond Index (Clean)	114.29	113.84	0.399%	0.07%	1.13%	3.91%	14.29%	4.70	4.62	1.67
Under 10 Bond Index (Return)	173.13	172.39	0.425%	0.35%	0.57%	4.33%	73.13%	4.70	4.62	1.67
5 Plus Bond Index (Clean)	120.34	119.69	0.541%	0.41%	1.91%	6.46%	20.34%	6.38	6.25	2.18
5 Plus Bond Index (Return)	193.57	192.48	0.565%	0.69%	1.71%	7.22%	93.57%	6.38	6.25	2.18
10 Plus Bond Index (Clean)	124.06	123.14	0.744%	1.05%	2.72%	8.37%	24.06%	8.64	8.40	2.86
10 Plus Bond Index (Return)	209.05	207.45	0.773%	1.36%	3.40%	10.03%	109.05%	8.64	8.40	2.86

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.02	1.20	97	104.22	0.00	2,230	2,297	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.54	6.37	278	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	0.48	38	108.28	0.00	10,168	10,961	11010
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.77	3.32	220	119.08	0.00	6,389	7,396	7608
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.67	2.71	220	117.39	0.00	9,256	10,614	10865
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.91	4.12	342	119.03	0.00	7,700	8,848	9165
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.14	3.56	220	126.70	0.00	6,767	8,333	8573
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.86	0.47	38	116.33	0.00	11,809	13,682	13737
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.29	3.01	220	122.30	0.00	9,052	10,798	11071
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.52	0.72	67	112.23	0.00	5,000	5,576	5612
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.04	0.64	69	106.68	0.00	6,637	7,038	7080
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.26	1.10	74	124.35	0.00	11,745	14,477	14606

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 26-May-2014	Previous Index Price 23-May-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.02	103.00	0.024%	-0.281%	-0.600%	-1.789%	0.32	0.73	0.72
IE0004680173	0468017	8.25 Treas Bnd 2015	109.54	109.46	0.072%	-0.482%	-0.982%	-3.152%	0.39	1.15	1.14
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.62	0.167%	-0.250%	-0.319%	-0.496%	0.44	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	115.46	0.269%	-0.361%	0.205%	1.827%	0.77	3.11	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.67	114.26	0.361%	-0.028%	1.004%	3.376%	1.06	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.91	114.51	0.349%	-0.161%	1.070%	4.508%	1.33	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.14	122.61	0.439%	-0.144%	1.271%	4.789%	1.41	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	115.86	115.32	0.468%	0.182%	1.681%	5.854%	1.65	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.29	118.79	0.418%	0.164%	1.690%	6.070%	1.78	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.52	110.82	0.624%	0.715%	2.244%	7.715%	2.43	7.65	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.04	105.25	0.751%	1.066%	2.665%		2.69	8.49	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.26	122.35	0.744%	1.056%	2.719%	8.342%	2.86	8.64	8.40

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 26-May-2014	Previous Index Price 23-May-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.22	104.16	0.060%	0.029%	0.065%	-4.208%	0.32	0.73	0.72
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.76	0.128%	0.056%	0.170%	-0.189%	0.39	1.15	1.14
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.06	0.201%	0.053%	-3.768%	-2.956%	0.44	1.85	1.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.08	118.73	0.299%	-0.024%	0.916%	3.726%	0.77	3.11	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.39	116.94	0.385%	0.246%	1.585%	4.958%	1.06	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.03	118.59	0.368%	0.108%	1.616%	5.981%	1.33	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.70	126.11	0.465%	0.192%	1.973%	6.729%	1.41	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	115.75	0.498%	0.459%	-1.603%	3.292%	1.65	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.30	121.77	0.443%	0.453%	2.300%	7.779%	1.78	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.23	111.51	0.650%	0.963%	2.790%	5.298%	2.43	7.65	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.68	105.86	0.773%	1.290%	3.166%		2.69	8.49	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.35	123.40	0.773%	1.363%	3.402%	5.291%	2.86	8.64	8.40