

Irish Stock Exchange Daily Bond Index Report



Tuesday 27 May, 2014

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Bond Indices Performance

Index	Close Value 27-May-2014	Previous Close Value 26-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.40	115.27	0.118%	0.33%	1.48%	4.75%	15.40%	5.26	5.16	1.93
All Bond Index (Return)	179.59	179.36	0.128%	0.63%	1.10%	5.35%	79.59%	5.26	5.16	1.93
Under 3 Bond Index (Clean)	98.77	98.79	-0.015%	-0.27%	-0.39%	-0.83%	-1.23%	1.65	1.64	0.44
Under 3 Bond Index (Return)	141.17	141.18	-0.002%	0.05%	-2.97%	-2.39%	41.17%	1.65	1.64	0.44
Under 5 Bond Index (Clean)	109.34	109.26	0.073%	-0.13%	0.29%	1.20%	9.34%	2.81	2.78	0.80
Under 5 Bond Index (Return)	160.26	160.13	0.084%	0.18%	-0.50%	1.43%	60.26%	2.81	2.78	0.80
Under 10 Bond Index (Clean)	114.43	114.29	0.118%	0.18%	1.25%	4.03%	14.43%	4.70	4.62	1.64
Under 10 Bond Index (Return)	173.35	173.13	0.127%	0.48%	0.69%	4.46%	73.35%	4.70	4.62	1.64
5 Plus Bond Index (Clean)	120.50	120.34	0.138%	0.55%	2.05%	6.61%	20.50%	6.38	6.25	2.15
5 Plus Bond Index (Return)	193.85	193.57	0.147%	0.83%	1.86%	7.38%	93.85%	6.38	6.25	2.15
10 Plus Bond Index (Clean)	124.20	124.06	0.119%	1.18%	2.84%	8.50%	24.20%	8.64	8.40	2.85
10 Plus Bond Index (Return)	209.33	209.05	0.131%	1.50%	3.54%	10.18%	109.33%	8.64	8.40	2.85

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	103.04	1.21	98	104.25	0.00	2,230	2,298	2325
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.53	6.39	279	115.93	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.78	0.49	39	108.27	0.00	10,168	10,959	11009
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.85	3.33	221	119.18	0.00	6,389	7,402	7614
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.89	2.73	221	117.61	0.00	9,256	10,633	10885
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.08	4.14	343	119.22	0.00	7,700	8,861	9180
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.31	3.57	221	126.88	0.00	6,767	8,344	8585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.00	0.48	39	116.48	0.00	11,809	13,698	13755
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.47	3.03	221	122.50	0.00	9,052	10,814	11088
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.72	0.73	68	112.44	0.00	5,000	5,586	5622
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.20	0.65	70	106.85	0.00	6,637	7,048	7092
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.41	1.11	75	124.52	0.00	11,745	14,494	14625

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Bond Index Constituent

Clean Price Performance			Index Price 27-May-2014	Previous Index Price 26-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	103.04	103.02	0.017%	-0.264%	-0.584%	-1.773%	0.29	0.72	0.72
IE0004680173	0468017	8.25 Treas Bnd 2015	109.53	109.54	-0.005%	-0.487%	-0.986%	-3.156%	0.38	1.15	1.14
IE0006857530	0685753	4.6 Treas Bnd 2016	107.78	107.80	-0.021%	-0.271%	-0.340%	-0.517%	0.45	1.84	1.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.85	115.77	0.072%	-0.290%	0.277%	1.900%	0.74	3.11	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.89	114.67	0.185%	0.157%	1.191%	3.567%	1.01	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.08	114.91	0.152%	-0.009%	1.224%	4.668%	1.30	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.31	123.14	0.134%	-0.010%	1.406%	4.930%	1.38	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	116.00	115.86	0.117%	0.298%	1.799%	5.978%	1.63	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.47	119.29	0.151%	0.315%	1.843%	6.230%	1.75	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.72	111.52	0.182%	0.899%	2.430%	7.911%	2.41	7.65	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.20	106.04	0.153%	1.220%	2.822%		2.67	8.49	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.41	123.26	0.119%	1.177%	2.842%	8.471%	2.85	8.64	8.40

Return Price Performance			Index Price 27-May-2014	Previous Index Price 26-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	104.25	104.22	0.029%	0.058%	0.094%	-4.180%	0.29	0.72	0.72
IE0004680173	0468017	8.25 Treas Bnd 2015	115.93	115.91	0.016%	0.072%	0.186%	-0.173%	0.38	1.15	1.14
IE0006857530	0685753	4.6 Treas Bnd 2016	108.27	108.28	-0.008%	0.044%	-3.776%	-2.964%	0.45	1.84	1.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.18	119.08	0.082%	0.059%	0.999%	3.811%	0.74	3.11	3.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.61	117.39	0.192%	0.438%	1.779%	5.159%	1.01	4.01	3.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.22	119.03	0.157%	0.266%	1.776%	6.147%	1.30	4.51	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.88	126.70	0.143%	0.335%	2.118%	6.881%	1.38	4.71	4.64
IE0034074488	3407448	4.5 Treas Bnd 2020	116.48	116.33	0.126%	0.585%	-1.479%	3.423%	1.63	5.33	5.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.50	122.30	0.158%	0.611%	2.462%	7.949%	1.75	5.56	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.44	112.23	0.190%	1.154%	2.985%	5.498%	2.41	7.65	7.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.85	106.68	0.161%	1.454%	3.332%		2.67	8.49	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.52	124.35	0.131%	1.496%	3.537%	5.429%	2.85	8.64	8.40