

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 May, 2014

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Bond Indices Performance

Index	Close Value 28-May-2014	Previous Close Value 27-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.65	115.40	0.216%	0.54%	1.70%	4.98%	15.65%	5.25	5.16	1.88
All Bond Index (Return)	179.99	179.59	0.223%	0.85%	1.32%	5.59%	79.99%	5.25	5.16	1.88
Under 3 Bond Index (Clean)	98.77	98.77	-0.004%	-0.27%	-0.40%	-0.83%	-1.23%	1.64	1.63	0.41
Under 3 Bond Index (Return)	141.18	141.17	0.008%	0.06%	-2.96%	-2.38%	41.18%	1.64	1.63	0.41
Under 5 Bond Index (Clean)	109.42	109.34	0.070%	-0.06%	0.35%	1.27%	9.42%	2.80	2.77	0.76
Under 5 Bond Index (Return)	160.39	160.26	0.080%	0.26%	-0.42%	1.52%	60.39%	2.80	2.77	0.76
Under 10 Bond Index (Clean)	114.66	114.43	0.198%	0.38%	1.45%	4.24%	14.66%	4.69	4.61	1.60
Under 10 Bond Index (Return)	173.71	173.35	0.207%	0.69%	0.90%	4.67%	73.71%	4.69	4.61	1.60
5 Plus Bond Index (Clean)	120.84	120.50	0.282%	0.83%	2.34%	6.91%	20.84%	6.37	6.24	2.11
5 Plus Bond Index (Return)	194.41	193.85	0.289%	1.12%	2.16%	7.69%	94.41%	6.37	6.24	2.11
10 Plus Bond Index (Clean)	124.60	124.20	0.316%	1.50%	3.17%	8.84%	24.60%	8.63	8.40	2.81
10 Plus Bond Index (Return)	210.01	209.33	0.324%	1.83%	3.87%	10.54%	110.01%	8.63	8.40	2.81

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	103.01	1.22	99	104.23	0.00	2,230	2,297	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.51	6.42	280	115.92	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.78	0.50	40	108.28	0.00	10,168	10,959	11011
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.93	3.35	222	119.27	0.00	6,389	7,407	7621
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.07	2.74	222	117.81	0.00	9,256	10,650	10904
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.28	4.15	344	119.42	0.00	7,700	8,876	9196
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.57	3.59	222	127.16	0.00	6,767	8,362	8604
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.29	0.49	40	116.78	0.00	11,809	13,732	13790
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.78	3.04	222	122.82	0.00	9,052	10,842	11118
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.12	0.74	69	112.86	0.00	5,000	5,606	5643
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.70	0.66	71	107.36	0.00	6,637	7,082	7125
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.80	1.12	76	124.92	0.00	11,745	14,540	14672

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Bond Index Constituent

Clean Price Performance			Index Price 28-May-2014	Previous Index Price 27-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	103.01	103.04	-0.034%	-0.298%	-0.617%	-1.806%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	109.51	109.53	-0.026%	-0.513%	-1.012%	-3.182%	0.35	1.14	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	107.78	107.78	0.003%	-0.268%	-0.338%	-0.514%	0.42	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.93	115.85	0.069%	-0.221%	0.346%	1.970%	0.71	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.07	114.89	0.161%	0.318%	1.354%	3.734%	0.97	4.00	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.28	115.08	0.169%	0.161%	1.396%	4.845%	1.25	4.50	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.57	123.31	0.215%	0.205%	1.624%	5.155%	1.33	4.70	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.29	116.00	0.250%	0.549%	2.054%	6.243%	1.58	5.32	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.78	119.47	0.258%	0.573%	2.106%	6.504%	1.70	5.55	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.12	111.72	0.363%	1.264%	2.801%	8.302%	2.36	7.64	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.70	106.20	0.471%	1.697%	3.306%		2.62	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.80	123.41	0.316%	1.496%	3.167%	8.814%	2.81	8.63	8.40

Return Price Performance			Index Price 28-May-2014	Previous Index Price 27-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	104.23	104.25	-0.021%	0.036%	0.073%	-4.201%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.92	115.93	-0.005%	0.066%	0.181%	-0.178%	0.35	1.14	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.27	0.014%	0.058%	-3.763%	-2.951%	0.42	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.27	119.18	0.080%	0.139%	1.080%	3.894%	0.71	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.81	117.61	0.168%	0.606%	1.950%	5.335%	0.97	4.00	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.42	119.22	0.174%	0.440%	1.952%	6.332%	1.25	4.50	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.16	126.88	0.221%	0.558%	2.345%	7.118%	1.33	4.70	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.78	116.48	0.260%	0.847%	-1.222%	3.692%	1.58	5.32	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.82	122.50	0.263%	0.876%	2.731%	8.233%	1.70	5.55	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.86	112.44	0.370%	1.528%	3.366%	5.888%	2.36	7.64	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.36	106.85	0.476%	1.937%	3.825%		2.62	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.92	124.52	0.324%	1.825%	3.873%	5.771%	2.81	8.63	8.40