

Irish Stock Exchange Daily Bond Index Report

Thursday 29 May, 2014

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Bond Indices Performance

Index	Close Value 29-May-2014	Previous Close Value 28-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.67	115.65	0.016%	0.56%	1.71%	5.00%	15.67%	5.25	5.16	1.88
All Bond Index (Return)	180.04	179.99	0.027%	0.88%	1.35%	5.62%	80.04%	5.25	5.16	1.88
Under 3 Bond Index (Clean)	98.74	98.77	-0.022%	-0.30%	-0.42%	-0.85%	-1.26%	1.63	1.63	0.42
Under 3 Bond Index (Return)	141.17	141.18	-0.011%	0.04%	-2.97%	-2.40%	41.17%	1.63	1.63	0.42
Under 5 Bond Index (Clean)	109.44	109.42	0.025%	-0.04%	0.38%	1.29%	9.44%	2.79	2.77	0.75
Under 5 Bond Index (Return)	160.45	160.39	0.036%	0.30%	-0.38%	1.55%	60.45%	2.79	2.77	0.75
Under 10 Bond Index (Clean)	114.68	114.66	0.020%	0.40%	1.47%	4.26%	14.68%	4.68	4.61	1.59
Under 10 Bond Index (Return)	173.76	173.71	0.030%	0.72%	0.93%	4.71%	73.76%	4.68	4.61	1.59
5 Plus Bond Index (Clean)	120.86	120.84	0.013%	0.84%	2.36%	6.92%	20.86%	6.37	6.24	2.10
5 Plus Bond Index (Return)	194.46	194.41	0.024%	1.15%	2.18%	7.71%	94.46%	6.37	6.24	2.10
10 Plus Bond Index (Clean)	124.59	124.60	-0.002%	1.49%	3.16%	8.84%	24.59%	8.63	8.39	2.81
10 Plus Bond Index (Return)	210.03	210.01	0.010%	1.84%	3.88%	10.55%	110.03%	8.63	8.39	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	102.99	1.23	100	104.22	0.00	2,230	2,296	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.47	6.44	281	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	0.52	41	108.27	0.00	10,168	10,957	11009
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.98	3.36	223	119.34	0.00	6,389	7,410	7625
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.15	2.75	223	117.90	0.00	9,256	10,658	10912
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.36	4.16	345	119.52	0.00	7,700	8,883	9203
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.61	3.61	223	127.22	0.00	6,767	8,364	8608
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.29	0.51	41	116.79	0.00	11,809	13,732	13791
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.79	3.06	223	122.85	0.00	9,052	10,844	11120
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.13	0.75	70	112.88	0.00	5,000	5,606	5644
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.68	0.67	72	107.35	0.00	6,637	7,080	7125
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.79	1.14	77	124.93	0.00	11,745	14,540	14674

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2014	Previous Index Price 28-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	102.99	103.01	-0.019%	-0.317%	-0.637%	-1.826%	0.28	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	109.47	109.51	-0.031%	-0.544%	-1.043%	-3.212%	0.36	1.14	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.78	-0.023%	-0.291%	-0.361%	-0.537%	0.43	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.98	115.93	0.047%	-0.174%	0.394%	2.019%	0.69	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.15	115.07	0.068%	0.386%	1.422%	3.804%	0.95	4.00	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.36	115.28	0.076%	0.237%	1.473%	4.925%	1.24	4.50	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.61	123.57	0.032%	0.238%	1.657%	5.189%	1.32	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.29	116.29	-0.003%	0.546%	2.051%	6.240%	1.57	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.79	119.78	0.013%	0.586%	2.118%	6.518%	1.70	5.55	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.13	112.12	0.004%	1.269%	2.806%	8.307%	2.36	7.64	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.68	106.70	-0.019%	1.677%	3.287%		2.62	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.79	123.80	-0.002%	1.495%	3.165%	8.812%	2.81	8.63	8.39

Return Price Performance			Index Price 29-May-2014	Previous Index Price 28-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	104.22	104.23	-0.008%	0.029%	0.065%	-4.208%	0.28	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.92	-0.009%	0.057%	0.171%	-0.188%	0.36	1.14	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.27	108.28	-0.012%	0.046%	-3.775%	-2.962%	0.43	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.34	119.27	0.059%	0.197%	1.139%	3.955%	0.69	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.90	117.81	0.076%	0.683%	2.028%	5.416%	0.95	4.00	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.52	119.42	0.083%	0.523%	2.037%	6.420%	1.24	4.50	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.22	127.16	0.044%	0.602%	2.390%	7.165%	1.32	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.79	116.78	0.008%	0.855%	-1.215%	3.700%	1.57	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.85	122.82	0.023%	0.899%	2.754%	8.257%	1.70	5.55	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.88	112.86	0.013%	1.542%	3.380%	5.902%	2.36	7.64	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.35	107.36	-0.009%	1.927%	3.815%		2.62	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.93	124.92	0.010%	1.836%	3.884%	5.782%	2.81	8.63	8.39