

Irish Stock Exchange Daily Bond Index Report



Friday 30 May, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 30-May-2014	Previous Close Value 29-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.74	115.67	0.064%	0.62%	1.78%	5.06%	15.74%	5.25	5.15	1.86
All Bond Index (Return)	180.17	180.04	0.074%	0.95%	1.43%	5.69%	80.17%	5.25	5.15	1.86
Under 3 Bond Index (Clean)	98.72	98.74	-0.029%	-0.33%	-0.45%	-0.88%	-1.29%	1.63	1.62	0.43
Under 3 Bond Index (Return)	141.14	141.17	-0.018%	0.03%	-2.99%	-2.41%	41.14%	1.63	1.62	0.43
Under 5 Bond Index (Clean)	109.45	109.44	0.006%	-0.03%	0.39%	1.30%	9.45%	2.79	2.77	0.74
Under 5 Bond Index (Return)	160.48	160.45	0.018%	0.32%	-0.36%	1.57%	60.48%	2.79	2.77	0.74
Under 10 Bond Index (Clean)	114.75	114.68	0.064%	0.47%	1.54%	4.32%	14.75%	4.68	4.61	1.58
Under 10 Bond Index (Return)	173.89	173.76	0.074%	0.79%	1.01%	4.78%	73.89%	4.68	4.61	1.58
5 Plus Bond Index (Clean)	120.97	120.86	0.090%	0.93%	2.45%	7.02%	20.97%	6.37	6.24	2.09
5 Plus Bond Index (Return)	194.65	194.46	0.099%	1.25%	2.28%	7.82%	94.65%	6.37	6.24	2.09
10 Plus Bond Index (Clean)	124.68	124.59	0.065%	1.56%	3.23%	8.91%	24.68%	8.63	8.39	2.80
10 Plus Bond Index (Return)	210.19	210.03	0.075%	1.91%	3.96%	10.63%	110.19%	8.63	8.39	2.80

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.98	1.25	101	104.23	0.00	2,230	2,296	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.45	6.46	282	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.72	0.53	42	108.24	0.00	10,168	10,953	11007
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.04	3.38	224	119.41	0.00	6,389	7,414	7629
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.18	2.76	224	117.94	0.00	9,256	10,660	10916
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.49	4.17	346	119.66	0.00	7,700	8,893	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.75	3.62	224	127.37	0.00	6,767	8,374	8618
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.37	0.52	42	116.89	0.00	11,809	13,742	13803
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.89	3.07	224	122.96	0.00	9,052	10,853	11130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.24	0.76	71	113.00	0.00	5,000	5,612	5650
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.82	0.68	73	107.50	0.00	6,637	7,089	7135
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.87	1.15	78	125.03	0.00	11,745	14,549	14685

Irish Stock Exchange Daily Bond Index Report

Friday 30 May, 2014



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

[illegible]

Irish Stock Exchange Daily Bond Index Report

Friday 30 May, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-May-2014	Previous Index Price 29-May-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.98	102.99	-0.002%	-0.319%	-0.639%	-1.827%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	109.45	109.47	-0.023%	-0.567%	-1.066%	-3.234%	0.36	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	107.72	107.75	-0.035%	-0.327%	-0.396%	-0.572%	0.44	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.04	115.98	0.045%	-0.129%	0.439%	2.064%	0.67	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.18	115.15	0.023%	0.410%	1.446%	3.829%	0.94	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.49	115.36	0.113%	0.350%	1.588%	5.043%	1.21	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.75	123.61	0.109%	0.347%	1.768%	5.304%	1.29	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.37	116.29	0.071%	0.618%	2.124%	6.316%	1.56	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.89	119.79	0.083%	0.670%	2.204%	6.607%	1.68	5.55	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.24	112.13	0.100%	1.370%	2.908%	8.415%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.82	106.68	0.129%	1.809%	3.421%		2.60	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.87	123.79	0.065%	1.560%	3.232%	8.882%	2.80	8.63	8.39

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-May-2014	Previous Index Price 29-May-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.23	104.22	0.010%	0.038%	0.075%	-4.199%	0.27	0.71	0.71
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.91	-0.002%	0.055%	0.169%	-0.189%	0.36	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.24	108.27	-0.023%	0.023%	-3.797%	-2.985%	0.44	1.83	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.41	119.34	0.056%	0.254%	1.196%	4.013%	0.67	3.10	3.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.94	117.90	0.034%	0.717%	2.062%	5.452%	0.94	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	119.52	0.119%	0.643%	2.158%	6.546%	1.21	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.37	127.22	0.119%	0.721%	2.511%	7.293%	1.29	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.89	116.79	0.081%	0.937%	-1.134%	3.784%	1.56	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.96	122.85	0.093%	0.992%	2.850%	8.358%	1.68	5.55	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.00	112.88	0.110%	1.653%	3.493%	6.019%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.50	107.35	0.137%	2.067%	3.957%		2.60	8.48	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.03	124.93	0.075%	1.912%	3.962%	5.862%	2.80	8.63	8.39