

Irish Stock Exchange Daily Bond Index Report

Monday 7 April, 2014

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Bond Indices Performance

Index	Close Value 07-Apr-2014	Previous Close Value 04-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.41	114.37	0.033%	0.60%	0.60%	3.85%	14.41%	5.22	5.12	2.11
All Bond Index (Return)	178.83	178.72	0.066%	0.67%	0.67%	4.91%	78.83%	5.22	5.12	2.11
Under 3 Bond Index (Clean)	99.26	99.26	-0.005%	0.10%	0.10%	-0.34%	-0.74%	1.68	1.68	0.45
Under 3 Bond Index (Return)	145.75	145.71	0.028%	0.18%	0.18%	0.77%	45.75%	1.68	1.68	0.45
Under 5 Bond Index (Clean)	109.44	109.42	0.022%	0.38%	0.38%	1.29%	9.44%	2.85	2.83	0.93
Under 5 Bond Index (Return)	161.78	161.70	0.055%	0.45%	0.45%	2.40%	61.78%	2.85	2.83	0.93
Under 10 Bond Index (Clean)	113.68	113.63	0.040%	0.58%	0.58%	3.35%	13.68%	4.64	4.56	1.80
Under 10 Bond Index (Return)	173.27	173.14	0.072%	0.65%	0.65%	4.41%	73.27%	4.64	4.56	1.80
5 Plus Bond Index (Clean)	118.92	118.88	0.039%	0.72%	0.72%	5.21%	18.92%	6.38	6.23	2.37
5 Plus Bond Index (Return)	191.79	191.65	0.071%	0.78%	0.78%	6.23%	91.79%	6.38	6.23	2.37
10 Plus Bond Index (Clean)	121.65	121.66	-0.008%	0.72%	0.72%	6.26%	21.65%	8.75	8.48	3.12
10 Plus Bond Index (Return)	203.81	203.75	0.028%	0.81%	0.81%	7.27%	103.81%	8.75	8.48	3.12

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.65	0.59	48	104.24	0.00	2,880	2,985	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.62	5.25	229	115.87	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.28	4.46	354	112.74	0.00	10,168	11,010	11464
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.12	2.58	171	118.70	0.00	6,389	7,419	7584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.27	2.11	171	116.38	0.00	9,256	10,576	10771
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.50	3.53	293	118.03	0.00	7,700	8,816	9088
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.51	2.76	171	125.27	0.00	6,767	8,290	8477
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.76	4.36	354	119.12	0.00	11,809	13,552	14067
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.16	2.34	171	120.50	0.00	9,052	10,696	10908
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.81	0.19	18	110.01	0.00	5,000	5,491	5500
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.99	0.19	20	104.18	0.00	4,750	4,940	4948
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.86	0.37	25	121.23	0.00	11,745	14,196	14239

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Bond Index Constituent

Clean Price Performance			Index Price 07-Apr-2014	Previous Index Price 04-Apr-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.65	103.66	-0.007%	0.003%	0.003%	-1.194%	0.25	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	110.62	110.64	-0.015%	-0.006%	-0.006%	-2.198%	0.38	1.28	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.29	-0.005%	0.127%	0.127%	-0.051%	0.48	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.12	116.06	0.053%	0.512%	0.512%	2.139%	0.84	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.23	0.035%	0.647%	0.647%	3.011%	1.24	4.14	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.40	0.085%	0.710%	0.710%	4.136%	1.48	4.64	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.51	122.42	0.072%	0.748%	0.748%	4.249%	1.61	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.67	0.081%	0.711%	0.711%	4.845%	1.89	5.25	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.16	118.10	0.049%	0.725%	0.725%	5.064%	2.00	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.81	109.83	-0.018%	0.683%	0.683%	6.071%	2.65	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.99	104.03	-0.037%	0.683%	0.683%		2.93	8.61	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.86	120.87	-0.008%	0.723%	0.723%	6.236%	3.12	8.75	8.48

Return Price Performance			Index Price 07-Apr-2014	Previous Index Price 04-Apr-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.24	104.21	0.028%	0.085%	0.085%	-4.189%	0.25	0.86	0.86
IE0004680173	0468017	8.25 Treas Bnd 2015	115.87	115.81	0.045%	0.132%	0.132%	-0.226%	0.38	1.28	1.28
IE0006857530	0685753	4.6 Treas Bnd 2016	112.74	112.71	0.028%	0.200%	0.200%	1.046%	0.48	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	118.70	118.59	0.091%	0.592%	0.592%	3.392%	0.84	3.25	3.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.38	116.30	0.066%	0.711%	0.711%	4.056%	1.24	4.14	4.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	117.89	0.114%	0.762%	0.762%	5.089%	1.48	4.64	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.27	125.14	0.109%	0.824%	0.824%	5.527%	1.61	4.84	4.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.12	118.99	0.109%	0.758%	0.758%	5.771%	1.89	5.25	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.50	120.40	0.082%	0.791%	0.791%	6.189%	2.00	5.69	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.01	109.99	0.011%	0.751%	0.751%	3.210%	2.65	7.77	7.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.18	104.19	-0.010%	0.745%	0.745%		2.93	8.61	8.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.23	121.20	0.028%	0.807%	0.807%	2.649%	3.12	8.75	8.48