

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 April, 2014

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Bond Indices Performance

Index	Close Value 15-Apr-2014	Previous Close Value 14-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.88	114.71	0.152%	1.02%	1.02%	4.28%	14.88%	5.27	5.17	2.03
All Bond Index (Return)	179.72	179.43	0.159%	1.17%	1.17%	5.43%	79.72%	5.27	5.17	2.03
Under 3 Bond Index (Clean)	99.20	99.22	-0.024%	0.04%	0.04%	-0.40%	-0.80%	1.71	1.71	0.42
Under 3 Bond Index (Return)	145.80	145.82	-0.013%	0.21%	0.21%	0.80%	45.80%	1.71	1.71	0.42
Under 5 Bond Index (Clean)	109.60	109.59	0.011%	0.52%	0.52%	1.44%	9.60%	2.85	2.83	0.83
Under 5 Bond Index (Return)	162.16	162.13	0.022%	0.68%	0.68%	2.64%	62.16%	2.85	2.83	0.83
Under 10 Bond Index (Clean)	114.12	113.98	0.124%	0.98%	0.98%	3.75%	14.12%	4.71	4.63	1.72
Under 10 Bond Index (Return)	174.09	173.86	0.132%	1.12%	1.12%	4.90%	74.09%	4.71	4.63	1.72
5 Plus Bond Index (Clean)	119.57	119.31	0.219%	1.26%	1.26%	5.78%	19.57%	6.43	6.29	2.29
5 Plus Bond Index (Return)	192.98	192.55	0.225%	1.41%	1.41%	6.90%	92.98%	6.43	6.29	2.29
10 Plus Bond Index (Clean)	122.30	121.91	0.320%	1.27%	1.27%	6.84%	22.30%	8.72	8.46	3.05
10 Plus Bond Index (Return)	205.11	204.43	0.331%	1.45%	1.45%	7.96%	105.11%	8.72	8.46	3.05

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	103.51	0.69	56	104.20	0.00	2,880	2,981	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.43	5.43	237	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	4.56	362	112.80	0.00	10,168	11,006	11470
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.36	2.70	179	119.05	0.00	6,389	7,434	7606
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.70	2.21	179	116.91	0.00	9,256	10,616	10821
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.09	3.63	301	118.72	0.00	7,700	8,862	9141
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.22	2.89	179	126.11	0.00	6,767	8,337	8533
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.42	4.46	362	119.88	0.00	11,809	13,630	14157
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.74	2.45	179	121.20	0.00	9,052	10,749	10971
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.41	0.28	26	110.69	0.00	5,000	5,521	5535
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.56	0.26	28	104.82	0.00	5,774	6,038	6053
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.52	0.49	33	122.00	0.00	11,745	14,272	14330

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Bond Index Constituent

Clean Price Performance			Index Price 15-Apr-2014	Previous Index Price 14-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	103.51	103.56	-0.041%	-0.127%	-0.127%	-1.322%	0.24	0.83	0.83
IE0004680173	0468017	8.25 Treas Bnd 2015	110.43	110.48	-0.044%	-0.175%	-0.175%	-2.363%	0.33	1.25	1.25
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.26	-0.020%	0.083%	0.083%	-0.094%	0.43	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.36	116.36	-0.004%	0.716%	0.716%	2.346%	0.74	3.22	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.70	114.62	0.070%	1.031%	1.031%	3.403%	1.12	4.11	4.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.09	115.00	0.078%	1.231%	1.231%	4.675%	1.35	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.22	123.02	0.160%	1.330%	1.330%	4.850%	1.47	4.81	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	115.42	115.18	0.213%	1.292%	1.292%	5.450%	1.76	5.43	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.74	118.52	0.190%	1.223%	1.223%	5.584%	1.90	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.41	110.13	0.262%	1.233%	1.233%	6.650%	2.58	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.56	104.25	0.294%	1.234%	1.234%		2.86	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.52	121.13	0.319%	1.267%	1.267%	6.809%	3.05	8.72	8.46

Return Price Performance			Index Price 15-Apr-2014	Previous Index Price 14-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	104.20	104.23	-0.029%	0.051%	0.051%	-4.222%	0.24	0.83	0.83
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.89	-0.022%	0.129%	0.129%	-0.230%	0.33	1.25	1.25
IE0006857530	0685753	4.6 Treas Bnd 2016	112.80	112.81	-0.009%	0.248%	0.248%	1.094%	0.43	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.05	119.04	0.008%	0.892%	0.892%	3.701%	0.74	3.22	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.91	116.82	0.079%	1.173%	1.173%	4.532%	1.12	4.11	4.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.72	118.61	0.086%	1.350%	1.350%	5.703%	1.35	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.11	125.90	0.169%	1.497%	1.497%	6.231%	1.47	4.81	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.88	119.63	0.215%	1.402%	1.402%	6.446%	1.76	5.43	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	120.96	0.198%	1.373%	1.373%	6.801%	1.90	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.69	110.39	0.270%	1.378%	1.378%	3.852%	2.58	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.82	104.50	0.303%	1.368%	1.368%		2.86	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.00	121.60	0.331%	1.449%	1.449%	3.302%	3.05	8.72	8.46