

Irish Stock Exchange Daily Bond Index Report

Thursday 17 April, 2014

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Bond Indices Performance

Index	Close Value 17-Apr-2014	Previous Close Value 16-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.10	114.94	0.135%	1.21%	1.21%	4.47%	15.10%	5.27	5.17	2.00
All Bond Index (Return)	180.09	179.83	0.143%	1.38%	1.38%	5.64%	80.09%	5.27	5.17	2.00
Under 3 Bond Index (Clean)	99.20	99.20	0.001%	0.04%	0.04%	-0.40%	-0.80%	1.71	1.70	0.40
Under 3 Bond Index (Return)	145.83	145.81	0.012%	0.23%	0.23%	0.83%	45.83%	1.71	1.70	0.40
Under 5 Bond Index (Clean)	109.64	109.60	0.041%	0.56%	0.56%	1.48%	9.64%	2.85	2.82	0.82
Under 5 Bond Index (Return)	162.26	162.18	0.052%	0.74%	0.74%	2.70%	62.26%	2.85	2.82	0.82
Under 10 Bond Index (Clean)	114.31	114.17	0.126%	1.15%	1.15%	3.93%	14.31%	4.70	4.62	1.69
Under 10 Bond Index (Return)	174.41	174.17	0.134%	1.31%	1.31%	5.10%	74.41%	4.70	4.62	1.69
5 Plus Bond Index (Clean)	119.87	119.66	0.179%	1.52%	1.52%	6.05%	19.87%	6.43	6.29	2.25
5 Plus Bond Index (Return)	193.51	193.15	0.186%	1.68%	1.68%	7.18%	93.51%	6.43	6.29	2.25
10 Plus Bond Index (Clean)	122.67	122.44	0.185%	1.57%	1.57%	7.16%	22.67%	8.72	8.46	3.01
10 Plus Bond Index (Return)	205.76	205.36	0.196%	1.77%	1.77%	8.30%	105.76%	8.72	8.46	3.01

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	103.50	0.72	58	104.22	0.00	2,880	2,981	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.39	5.48	239	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.24	4.59	364	112.82	0.00	10,168	11,006	11472
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.34	2.73	181	119.07	0.00	6,389	7,433	7607
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.85	2.23	181	117.08	0.00	9,256	10,630	10837
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	3.65	303	118.88	0.00	7,700	8,873	9154
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.42	2.93	181	126.34	0.00	6,767	8,351	8549
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.72	4.49	364	120.20	0.00	11,809	13,665	14194
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.09	2.48	181	121.57	0.00	9,052	10,780	11004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.78	0.30	28	111.08	0.00	5,000	5,539	5554
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.90	0.28	30	105.18	0.00	5,774	6,057	6073
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.88	0.52	35	122.40	0.00	11,745	14,315	14376

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Bond Index Constituent

Clean Price Performance			Index Price 17-Apr-2014	Previous Index Price 16-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	103.50	103.50	-0.003%	-0.140%	-0.140%	-1.335%	0.23	0.82	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	110.39	110.40	-0.009%	-0.215%	-0.215%	-2.402%	0.33	1.25	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.24	108.23	0.002%	0.085%	0.085%	-0.092%	0.42	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.34	116.31	0.024%	0.701%	0.701%	2.331%	0.73	3.21	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.85	114.73	0.107%	1.163%	1.163%	3.538%	1.09	4.11	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.11	0.103%	1.355%	1.355%	4.802%	1.32	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.42	123.27	0.122%	1.494%	1.494%	5.021%	1.43	4.80	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	115.72	115.48	0.205%	1.551%	1.551%	5.719%	1.71	5.42	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.09	118.82	0.225%	1.519%	1.519%	5.893%	1.85	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.78	110.55	0.208%	1.570%	1.570%	7.005%	2.53	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.90	104.70	0.186%	1.562%	1.562%		2.83	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.88	121.65	0.185%	1.569%	1.569%	7.129%	3.01	8.72	8.46

Return Price Performance			Index Price 17-Apr-2014	Previous Index Price 16-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	104.22	104.21	0.010%	0.062%	0.062%	-4.211%	0.23	0.82	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.85	0.011%	0.130%	0.130%	-0.228%	0.33	1.25	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	112.82	112.81	0.013%	0.272%	0.272%	1.119%	0.42	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.07	119.02	0.036%	0.903%	0.903%	3.712%	0.73	3.21	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.08	116.95	0.115%	1.324%	1.324%	4.689%	1.09	4.11	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.88	118.75	0.109%	1.490%	1.490%	5.849%	1.32	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.34	126.18	0.132%	1.685%	1.685%	6.427%	1.43	4.80	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	120.20	119.95	0.208%	1.672%	1.672%	6.730%	1.71	5.42	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.57	121.29	0.232%	1.685%	1.685%	7.131%	1.85	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.08	110.84	0.217%	1.735%	1.735%	4.217%	2.53	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.18	104.97	0.194%	1.713%	1.713%		2.83	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.40	122.16	0.196%	1.774%	1.774%	3.634%	3.01	8.72	8.46