

# Irish Stock Exchange Daily Bond Index Report

Thursday 24 April, 2014

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## Bond Indices Performance

Index	Close Value 24-Apr-2014	Previous Close Value 23-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.92	115.05	-0.111%	1.05%	1.05%	4.31%	14.92%	5.27	5.16	2.03
All Bond Index (Return)	178.19	178.36	-0.099%	0.31%	0.31%	4.53%	78.19%	5.27	5.16	2.03
Under 3 Bond Index (Clean)	99.16	99.18	-0.021%	0.00%	0.00%	-0.44%	-0.84%	1.69	1.68	0.40
Under 3 Bond Index (Return)	141.18	141.19	-0.009%	-2.97%	-2.97%	-2.39%	41.18%	1.69	1.68	0.40
Under 5 Bond Index (Clean)	109.58	109.62	-0.038%	0.51%	0.51%	1.42%	9.58%	2.84	2.82	0.82
Under 5 Bond Index (Return)	160.00	160.04	-0.026%	-0.66%	-0.66%	1.27%	60.00%	2.84	2.82	0.82
Under 10 Bond Index (Clean)	114.14	114.26	-0.101%	1.00%	1.00%	3.77%	14.14%	4.70	4.62	1.71
Under 10 Bond Index (Return)	172.29	172.44	-0.089%	0.08%	0.08%	3.82%	72.29%	4.70	4.62	1.71
5 Plus Bond Index (Clean)	119.63	119.81	-0.146%	1.32%	1.32%	5.84%	19.63%	6.42	6.28	2.28
5 Plus Bond Index (Return)	191.78	192.04	-0.134%	0.78%	0.78%	6.23%	91.78%	6.42	6.28	2.28
10 Plus Bond Index (Clean)	122.44	122.65	-0.174%	1.38%	1.38%	6.96%	22.44%	8.70	8.45	3.03
10 Plus Bond Index (Return)	205.56	205.89	-0.162%	1.67%	1.67%	8.19%	105.56%	8.70	8.45	3.03

## 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	103.43	0.80	65	104.23	0.00	2,880	2,979	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.26	5.64	246	115.90	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.20	0.08	6	108.28	0.00	10,168	11,002	11010
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.31	2.83	188	119.14	0.00	6,389	7,431	7612
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.74	2.32	188	117.06	0.00	9,256	10,620	10834
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.98	3.74	310	118.72	0.00	7,700	8,854	9141
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.20	3.04	188	126.24	0.00	6,767	8,337	8542
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.47	0.07	6	115.54	0.00	11,809	13,635	13644
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.81	2.58	188	121.38	0.00	9,052	10,754	10988
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.57	0.37	35	110.95	0.00	5,000	5,529	5547
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.71	0.35	37	105.05	0.00	5,774	6,046	6066
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.65	0.62	42	122.27	0.00	11,745	14,288	14361



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Apr-2014	Previous Index Price 23-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	103.43	103.45	-0.015%	-0.205%	-0.205%	-1.398%	0.24	0.81	0.81
IE0004680173	0468017	8.25 Treas Bnd 2015	110.26	110.29	-0.027%	-0.328%	-0.328%	-2.513%	0.34	1.23	1.23
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.23	-0.023%	0.053%	0.053%	-0.125%	0.41	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.30	0.004%	0.675%	0.675%	2.305%	0.72	3.20	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.74	114.84	-0.090%	1.063%	1.063%	3.436%	1.10	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.98	115.16	-0.149%	1.139%	1.139%	4.579%	1.36	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.20	123.36	-0.123%	1.320%	1.320%	4.840%	1.46	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.47	115.62	-0.134%	1.331%	1.331%	5.491%	1.75	5.41	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.81	118.98	-0.145%	1.279%	1.279%	5.642%	1.88	5.64	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.57	110.71	-0.122%	1.380%	1.380%	6.805%	2.56	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.71	104.87	-0.157%	1.375%	1.375%		2.85	8.57	8.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.65	121.86	-0.175%	1.379%	1.379%	6.928%	3.03	8.70	8.45

Return Price Performance			Index Price 24-Apr-2014	Previous Index Price 23-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	104.23	104.24	-0.003%	0.081%	0.081%	-4.193%	0.24	0.81	0.81
IE0004680173	0468017	8.25 Treas Bnd 2015	115.90	115.91	-0.006%	0.162%	0.162%	-0.197%	0.34	1.23	1.23
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.29	-0.011%	-3.768%	-3.768%	-2.956%	0.41	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.14	119.12	0.017%	0.967%	0.967%	3.778%	0.72	3.20	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.06	117.15	-0.077%	1.302%	1.302%	4.666%	1.10	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.72	118.88	-0.135%	1.352%	1.352%	5.706%	1.36	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.24	126.38	-0.108%	1.604%	1.604%	6.343%	1.46	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.54	115.68	-0.124%	-2.273%	-2.273%	2.589%	1.75	5.41	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.54	-0.131%	1.530%	1.530%	6.967%	1.88	5.64	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.95	111.07	-0.113%	1.613%	1.613%	4.093%	2.56	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.05	105.21	-0.147%	1.590%	1.590%		2.85	8.57	8.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.27	122.47	-0.162%	1.671%	1.671%	3.529%	3.03	8.70	8.45