

Irish Stock Exchange Daily Bond Index Report

Friday 25 April, 2014

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Bond Indices Performance

Index	Close Value 25-Apr-2014	Previous Close Value 24-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.83	114.92	-0.075%	0.98%	0.98%	4.23%	14.83%	5.27	5.16	2.04
All Bond Index (Return)	178.07	178.19	-0.063%	0.24%	0.24%	4.46%	78.07%	5.27	5.16	2.04
Under 3 Bond Index (Clean)	99.10	99.16	-0.056%	-0.06%	-0.06%	-0.50%	-0.90%	1.69	1.68	0.42
Under 3 Bond Index (Return)	141.11	141.18	-0.045%	-3.01%	-3.01%	-2.43%	41.11%	1.69	1.68	0.42
Under 5 Bond Index (Clean)	109.49	109.58	-0.083%	0.42%	0.42%	1.33%	9.49%	2.84	2.82	0.85
Under 5 Bond Index (Return)	159.89	160.00	-0.071%	-0.73%	-0.73%	1.20%	59.89%	2.84	2.82	0.85
Under 10 Bond Index (Clean)	114.05	114.14	-0.078%	0.92%	0.92%	3.69%	14.05%	4.69	4.61	1.73
Under 10 Bond Index (Return)	172.18	172.29	-0.066%	0.02%	0.02%	3.75%	72.18%	4.69	4.61	1.73
5 Plus Bond Index (Clean)	119.55	119.63	-0.071%	1.24%	1.24%	5.76%	19.55%	6.42	6.27	2.29
5 Plus Bond Index (Return)	191.67	191.78	-0.059%	0.72%	0.72%	6.17%	91.67%	6.42	6.27	2.29
10 Plus Bond Index (Clean)	122.37	122.44	-0.055%	1.32%	1.32%	6.90%	22.37%	8.70	8.44	3.04
10 Plus Bond Index (Return)	205.47	205.56	-0.042%	1.63%	1.63%	8.15%	105.47%	8.70	8.44	3.04

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	103.39	0.81	66	104.20	0.00	2,880	2,977	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.20	5.66	247	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.14	0.09	7	108.22	0.00	10,168	10,996	11005
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	2.85	189	119.03	0.00	6,389	7,423	7605
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.62	2.33	189	116.95	0.00	9,256	10,609	10825
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.88	3.75	311	118.63	0.00	7,700	8,846	9134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.07	3.06	189	126.13	0.00	6,767	8,328	8534
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.39	0.09	7	115.48	0.00	11,809	13,626	13636
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.77	2.59	189	121.36	0.00	9,052	10,751	10985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.47	0.39	36	110.86	0.00	5,000	5,524	5543
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.61	0.35	38	104.96	0.00	5,774	6,041	6061
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.58	0.64	43	122.22	0.00	11,745	14,280	14355

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Bond Index Constituent

Clean Price Performance			Index Price 25-Apr-2014	Previous Index Price 24-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	103.39	103.43	-0.044%	-0.248%	-0.248%	-1.441%	0.28	0.81	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	110.20	110.26	-0.061%	-0.389%	-0.389%	-2.572%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.14	108.20	-0.060%	-0.007%	-0.007%	-0.185%	0.44	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.31	-0.106%	0.569%	0.569%	2.196%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.62	114.74	-0.102%	0.960%	0.960%	3.331%	1.13	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.88	114.98	-0.091%	1.047%	1.047%	4.484%	1.38	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.07	123.20	-0.108%	1.211%	1.211%	4.727%	1.48	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.39	115.47	-0.065%	1.265%	1.265%	5.422%	1.76	5.41	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.77	118.81	-0.032%	1.246%	1.246%	5.608%	1.89	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.47	110.57	-0.093%	1.285%	1.285%	6.705%	2.57	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.61	104.71	-0.093%	1.281%	1.281%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.58	121.65	-0.055%	1.323%	1.323%	6.869%	3.04	8.70	8.44

Return Price Performance			Index Price 25-Apr-2014	Previous Index Price 24-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	-0.032%	0.049%	0.049%	-4.224%	0.28	0.81	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.90	-0.039%	0.123%	0.123%	-0.236%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	108.28	-0.049%	-3.815%	-3.815%	-3.003%	0.44	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.03	119.14	-0.090%	0.876%	0.876%	3.685%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.95	117.06	-0.090%	1.211%	1.211%	4.572%	1.13	4.09	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.63	118.72	-0.077%	1.274%	1.274%	5.624%	1.38	4.59	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.13	126.24	-0.092%	1.511%	1.511%	6.245%	1.48	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.48	115.54	-0.055%	-2.326%	-2.326%	2.533%	1.76	5.41	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.36	121.38	-0.020%	1.510%	1.510%	6.946%	1.89	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.86	110.95	-0.082%	1.530%	1.530%	4.007%	2.57	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.96	105.05	-0.085%	1.504%	1.504%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.22	122.27	-0.043%	1.628%	1.628%	3.485%	3.04	8.70	8.44