

# Irish Stock Exchange Daily Bond Index Report

Tuesday 29 April, 2014

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## Bond Indices Performance

Index	Close Value 29-Apr-2014	Previous Close Value 28-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.94	114.86	0.072%	1.07%	1.07%	4.33%	14.94%	5.26	5.16	2.02
All Bond Index (Return)	178.32	178.17	0.083%	0.38%	0.38%	4.61%	78.32%	5.26	5.16	2.02
Under 3 Bond Index (Clean)	99.08	99.09	-0.019%	-0.08%	-0.08%	-0.52%	-0.93%	1.68	1.67	0.43
Under 3 Bond Index (Return)	141.14	141.15	-0.007%	-2.99%	-2.99%	-2.41%	41.14%	1.68	1.67	0.43
Under 5 Bond Index (Clean)	109.49	109.49	0.000%	0.42%	0.42%	1.33%	9.49%	2.84	2.81	0.84
Under 5 Bond Index (Return)	159.96	159.94	0.012%	-0.69%	-0.69%	1.24%	59.96%	2.84	2.81	0.84
Under 10 Bond Index (Clean)	114.15	114.07	0.068%	1.00%	1.00%	3.78%	14.15%	4.69	4.61	1.71
Under 10 Bond Index (Return)	172.39	172.26	0.078%	0.14%	0.14%	3.88%	72.39%	4.69	4.61	1.71
5 Plus Bond Index (Clean)	119.71	119.59	0.107%	1.39%	1.39%	5.91%	19.71%	6.41	6.27	2.27
5 Plus Bond Index (Return)	192.01	191.79	0.116%	0.90%	0.90%	6.36%	92.01%	6.41	6.27	2.27
10 Plus Bond Index (Clean)	122.57	122.44	0.101%	1.49%	1.49%	7.07%	22.57%	8.70	8.44	3.02
10 Plus Bond Index (Return)	205.90	205.67	0.112%	1.84%	1.84%	8.37%	105.90%	8.70	8.44	3.02

## 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	103.35	0.86	70	104.21	0.00	2,880	2,976	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.14	5.75	251	115.89	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.11	0.14	11	108.25	0.00	10,168	10,993	11007
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	2.91	193	119.09	0.00	6,389	7,423	7609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.65	2.38	193	117.03	0.00	9,256	10,612	10832
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.02	3.80	315	118.82	0.00	7,700	8,857	9149
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.26	3.12	193	126.38	0.00	6,767	8,340	8551
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.55	0.14	11	115.69	0.00	11,809	13,645	13661
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.93	2.64	193	121.57	0.00	9,052	10,765	11005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.64	0.43	40	111.07	0.00	5,000	5,532	5554
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.71	0.39	42	105.10	0.00	5,774	6,046	6069
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.78	0.70	47	122.47	0.00	11,745	14,303	14385



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Apr-2014	Previous Index Price 28-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	103.35	103.38	-0.029%	-0.285%	-0.285%	-1.478%	0.30	0.80	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	110.14	110.18	-0.034%	-0.438%	-0.438%	-2.620%	0.38	1.22	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.11	108.13	-0.017%	-0.031%	-0.031%	-0.208%	0.44	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.18	0.002%	0.569%	0.569%	2.196%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.65	114.63	0.024%	0.986%	0.986%	3.358%	1.12	4.09	4.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.02	114.89	0.115%	1.172%	1.172%	4.613%	1.35	4.58	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	123.10	0.130%	1.363%	1.363%	4.884%	1.44	4.78	4.71
IE0034074488	3407448	4.5 Treas Bnd 2020	115.55	115.41	0.121%	1.409%	1.409%	5.571%	1.73	5.40	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.93	118.82	0.091%	1.381%	1.381%	5.749%	1.86	5.63	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.64	110.53	0.100%	1.444%	1.444%	6.873%	2.55	7.72	7.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.71	104.63	0.079%	1.378%	1.378%		2.85	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.78	121.66	0.101%	1.486%	1.486%	7.041%	3.02	8.70	8.44

Return Price Performance			Index Price 29-Apr-2014	Previous Index Price 28-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	104.21	104.23	-0.017%	0.060%	0.060%	-4.212%	0.30	0.80	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.89	115.91	-0.012%	0.156%	0.156%	-0.203%	0.38	1.22	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.25	-0.005%	-3.792%	-3.792%	-2.980%	0.44	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.09	119.08	0.014%	0.927%	0.927%	3.737%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.03	116.99	0.034%	1.279%	1.279%	4.642%	1.12	4.09	4.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.82	118.67	0.121%	1.436%	1.436%	5.793%	1.35	4.58	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.38	126.20	0.139%	1.712%	1.712%	6.456%	1.44	4.78	4.71
IE0034074488	3407448	4.5 Treas Bnd 2020	115.69	115.54	0.132%	-2.147%	-2.147%	2.721%	1.73	5.40	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.57	121.45	0.100%	1.687%	1.687%	7.133%	1.86	5.63	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.07	110.95	0.109%	1.726%	1.726%	4.209%	2.55	7.72	7.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.10	105.01	0.088%	1.637%	1.637%		2.85	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.47	122.34	0.112%	1.839%	1.839%	3.700%	3.02	8.70	8.44