

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 April, 2014

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## Bond Indices Performance

Index	Close Value 30-Apr-2014	Previous Close Value 29-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.03	114.94	0.076%	1.15%	1.15%	4.41%	15.03%	5.25	5.15	2.00
All Bond Index (Return)	178.47	178.32	0.086%	0.47%	0.47%	4.70%	78.47%	5.25	5.15	2.00
Under 3 Bond Index (Clean)	99.04	99.08	-0.038%	-0.12%	-0.12%	-0.56%	-0.96%	1.67	1.66	0.42
Under 3 Bond Index (Return)	141.11	141.14	-0.027%	-3.02%	-3.02%	-2.44%	41.11%	1.67	1.66	0.42
Under 5 Bond Index (Clean)	109.49	109.49	-0.002%	0.42%	0.42%	1.33%	9.49%	2.83	2.80	0.83
Under 5 Bond Index (Return)	159.97	159.96	0.010%	-0.68%	-0.68%	1.25%	59.97%	2.83	2.80	0.83
Under 10 Bond Index (Clean)	114.22	114.15	0.061%	1.06%	1.06%	3.84%	14.22%	4.68	4.60	1.69
Under 10 Bond Index (Return)	172.52	172.39	0.072%	0.21%	0.21%	3.96%	72.52%	4.68	4.60	1.69
5 Plus Bond Index (Clean)	119.85	119.71	0.112%	1.50%	1.50%	6.03%	19.85%	6.40	6.26	2.24
5 Plus Bond Index (Return)	192.25	192.01	0.122%	1.02%	1.02%	6.49%	92.25%	6.40	6.26	2.24
10 Plus Bond Index (Clean)	122.76	122.57	0.157%	1.65%	1.65%	7.24%	22.76%	8.69	8.44	3.00
10 Plus Bond Index (Return)	206.24	205.90	0.169%	2.01%	2.01%	8.55%	106.24%	8.69	8.44	3.00

## 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	103.31	0.88	71	104.19	0.00	2,880	2,975	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.07	5.78	252	115.85	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.07	0.15	12	108.22	0.00	10,168	10,989	11004
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	2.92	194	119.11	0.00	6,389	7,423	7610
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.71	2.39	194	117.10	0.00	9,256	10,617	10838
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.09	3.81	316	118.90	0.00	7,700	8,862	9155
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.32	3.14	194	126.46	0.00	6,767	8,345	8557
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.65	0.15	12	115.80	0.00	11,809	13,657	13675
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.10	2.66	194	121.75	0.00	9,052	10,780	11021
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.72	0.44	41	111.16	0.00	5,000	5,536	5558
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.92	0.40	43	105.32	0.00	5,774	6,059	6082
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.97	0.71	48	122.68	0.00	11,745	14,326	14409



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Apr-2014	Previous Index Price 29-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	103.31	103.35	-0.036%	-0.320%	-0.320%	-1.513%	0.29	0.79	0.79
IE0004680173	0468017	8.25 Treas Bnd 2015	110.07	110.14	-0.064%	-0.502%	-0.502%	-2.682%	0.37	1.21	1.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.07	108.11	-0.039%	-0.069%	-0.069%	-0.246%	0.44	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.19	0.000%	0.569%	0.569%	2.196%	0.73	3.18	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.71	114.65	0.045%	1.032%	1.032%	3.405%	1.10	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.09	115.02	0.061%	1.233%	1.233%	4.677%	1.33	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.32	123.26	0.053%	1.416%	1.416%	4.940%	1.42	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.65	115.55	0.087%	1.496%	1.496%	5.663%	1.71	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.10	118.93	0.140%	1.523%	1.523%	5.897%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.72	110.64	0.072%	1.517%	1.517%	6.950%	2.53	7.71	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.92	104.71	0.202%	1.583%	1.583%		2.82	8.55	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.97	121.78	0.158%	1.646%	1.646%	7.209%	3.00	8.69	8.44

Return Price Performance			Index Price 30-Apr-2014	Previous Index Price 29-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	104.19	104.21	-0.024%	0.036%	0.036%	-4.235%	0.29	0.79	0.79
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	115.89	-0.041%	0.114%	0.114%	-0.245%	0.37	1.21	1.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.22	108.25	-0.028%	-3.819%	-3.819%	-3.007%	0.44	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.11	119.09	0.013%	0.940%	0.940%	3.750%	0.73	3.18	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.10	117.03	0.056%	1.335%	1.335%	4.700%	1.10	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.90	118.82	0.069%	1.506%	1.506%	5.866%	1.33	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.46	126.38	0.064%	1.777%	1.777%	6.524%	1.42	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.80	115.69	0.097%	-2.052%	-2.052%	2.821%	1.71	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.75	121.57	0.150%	1.839%	1.839%	7.293%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.16	111.07	0.082%	1.810%	1.810%	4.294%	2.53	7.71	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.32	105.10	0.211%	1.852%	1.852%		2.82	8.55	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.68	122.47	0.169%	2.011%	2.011%	3.875%	3.00	8.69	8.44