

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 February, 2014

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Bond Indices Performance

Index	Close Value 18-Feb-2014	Previous Close Value 17-Feb-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	112.48	112.40	0.069%	0.17%	2.10%	2.10%	12.48%	5.20	5.07	2.46
All Bond Index (Return)	174.94	174.80	0.078%	0.37%	2.62%	2.62%	74.94%	5.20	5.07	2.46
Under 3 Bond Index (Clean)	99.32	99.31	0.015%	0.01%	-0.27%	-0.27%	-0.68%	1.76	1.75	0.68
Under 3 Bond Index (Return)	145.05	145.01	0.026%	0.21%	0.29%	0.29%	45.05%	1.76	1.75	0.68
Under 5 Bond Index (Clean)	108.63	108.61	0.022%	0.06%	0.54%	0.54%	8.63%	2.92	2.88	1.31
Under 5 Bond Index (Return)	159.74	159.68	0.033%	0.26%	1.10%	1.10%	59.74%	2.92	2.88	1.31
Under 10 Bond Index (Clean)	111.96	111.90	0.052%	0.09%	1.79%	1.79%	11.96%	4.46	4.37	2.06
Under 10 Bond Index (Return)	169.80	169.69	0.061%	0.29%	2.32%	2.32%	69.80%	4.46	4.37	2.06
5 Plus Bond Index (Clean)	116.35	116.24	0.093%	0.23%	2.94%	2.94%	16.35%	6.36	6.19	2.73
5 Plus Bond Index (Return)	186.74	186.55	0.102%	0.43%	3.44%	3.44%	86.74%	6.36	6.19	2.73
10 Plus Bond Index (Clean)	118.55	118.38	0.146%	0.53%	3.56%	3.56%	18.55%	8.45	8.18	3.40
10 Plus Bond Index (Return)	197.64	197.34	0.153%	0.72%	4.03%	4.03%	97.64%	8.45	8.18	3.40

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt			O/S Amt Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	104.02	0.00	0	104.02	4.50	3,630	3,776	3939	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	111.32	4.13	180	115.45	0.00	7	8	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.25	3.86	306	112.10	0.00	10,170	11,009	11401	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.67	1.85	123	116.52	0.00	6,402	7,341	7459	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.58	1.52	123	114.10	0.00	9,300	10,470	10611	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.32	2.95	245	115.27	0.00	7,700	8,648	8876	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.21	1.99	123	122.19	0.00	6,826	8,206	8341	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.46	3.77	306	116.23	0.00	11,833	13,308	13754	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.76	1.69	123	117.44	0.00	9,094	10,527	10680	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	107.21	3.58	335	110.79	0.00	5,020	5,382	5561	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	101.38	0.33	35	101.70	0.00	3,763	3,814	3827	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	117.77	5.06	342	122.83	0.00	11,784	13,832	14426	

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Bond Index Constituent

Clean Price Performance			Index Price 18-Feb-2014	Previous Index Price 17-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.02	104.03	-0.002%	-0.058%	-0.836%	-0.836%	0.43	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	111.32	111.33	-0.002%	-0.157%	-1.575%	-1.575%	0.60	1.42	1.41
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.23	0.021%	0.030%	-0.080%	-0.080%	0.73	2.03	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.67	114.63	0.031%	0.118%	0.862%	0.862%	1.36	3.38	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.58	112.55	0.027%	0.076%	1.492%	1.492%	1.67	4.27	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.32	112.30	0.013%	0.073%	2.153%	2.153%	1.94	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.21	120.13	0.060%	0.008%	2.289%	2.289%	2.07	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.46	112.36	0.089%	0.111%	2.745%	2.745%	2.30	5.37	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.76	115.64	0.097%	0.065%	2.927%	2.927%	2.41	5.81	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	107.21	107.11	0.095%	0.492%	3.557%	3.557%	2.98	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.38	101.21	0.168%	0.563%			3.24	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	117.77	117.60	0.140%	0.521%	3.513%	3.513%	3.44	8.46	8.18

Return Price Performance			Index Price 18-Feb-2014	Previous Index Price 17-Feb-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.02	108.51	-4.138%	-4.003%	-4.387%	-4.387%	0.43	0.99	0.99
IE0004680173	0468017	8.25 Treas Bnd 2015	115.45	115.43	0.018%	0.206%	-0.586%	-0.586%	0.60	1.42	1.41
IE0006857530	0685753	4.6 Treas Bnd 2016	112.10	112.07	0.031%	0.232%	0.475%	0.475%	0.73	2.03	2.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.47	0.043%	0.350%	1.496%	1.496%	1.36	3.38	3.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.10	114.06	0.037%	0.270%	2.020%	2.020%	1.67	4.27	4.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.27	115.24	0.023%	0.260%	2.633%	2.633%	1.94	4.77	4.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.19	122.11	0.072%	0.247%	2.933%	2.933%	2.07	4.96	4.86
IE0034074488	3407448	4.5 Treas Bnd 2020	116.23	116.12	0.097%	0.299%	3.205%	3.205%	2.30	5.37	5.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.44	117.31	0.107%	0.275%	3.492%	3.492%	2.41	5.81	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.79	110.68	0.102%	0.651%	3.945%	3.945%	2.98	7.61	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	101.70	101.52	0.177%	0.729%			3.24	8.44	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.83	122.65	0.147%	0.719%	3.998%	3.998%	3.44	8.46	8.18