

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 March, 2014

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Bond Indices Performance

Index	Close Value 19-Mar-2014	Previous Close Value 18-Mar-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.69	113.76	-0.065%	0.35%	3.20%	3.20%	13.69%	5.23	5.12	2.25
All Bond Index (Return)	177.35	177.44	-0.052%	0.56%	4.04%	4.04%	77.35%	5.23	5.12	2.25
Under 3 Bond Index (Clean)	99.28	99.29	-0.017%	-0.16%	-0.32%	-0.32%	-0.73%	1.69	1.68	0.54
Under 3 Bond Index (Return)	145.46	145.47	-0.005%	0.06%	0.57%	0.57%	45.46%	1.69	1.68	0.54
Under 5 Bond Index (Clean)	109.05	109.08	-0.031%	-0.01%	0.92%	0.92%	9.05%	2.85	2.82	1.10
Under 5 Bond Index (Return)	160.87	160.90	-0.019%	0.21%	1.82%	1.82%	60.87%	2.85	2.82	1.10
Under 10 Bond Index (Clean)	112.95	113.01	-0.050%	0.26%	2.69%	2.69%	12.95%	4.41	4.33	1.83
Under 10 Bond Index (Return)	171.83	171.89	-0.037%	0.47%	3.54%	3.54%	71.83%	4.41	4.33	1.83
5 Plus Bond Index (Clean)	118.02	118.11	-0.082%	0.53%	4.41%	4.41%	18.02%	6.43	6.27	2.51
5 Plus Bond Index (Return)	189.95	190.08	-0.069%	0.73%	5.21%	5.21%	89.95%	6.43	6.27	2.51
10 Plus Bond Index (Clean)	120.81	120.97	-0.129%	0.73%	5.54%	5.54%	20.81%	8.75	8.48	3.16
10 Plus Bond Index (Return)	201.95	202.19	-0.117%	0.92%	6.30%	6.30%	101.95%	8.75	8.48	3.16

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	103.77	0.36	29	104.13	0.00	3,630	3,767	3780
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.84	4.84	211	115.67	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.27	4.22	335	112.49	0.00	10,168	11,009	11439
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.42	2.29	152	117.71	0.00	6,389	7,374	7521
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.48	1.87	152	115.35	0.00	9,256	10,503	10676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.54	3.30	274	116.84	0.00	7,700	8,742	8997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.54	2.46	152	123.99	0.00	6,767	8,224	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.86	4.13	335	117.99	0.00	11,809	13,445	13933
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.19	2.08	152	119.27	0.00	9,052	10,608	10796
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	109.07	3.89	364	112.96	0.00	5,000	5,454	5648
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	103.28	0.01	1	103.29	0.00	4,750	4,906	4906
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	120.03	0.09	6	120.11	0.00	11,745	14,097	14108

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Bond Index Constituent

Clean Price Performance			Index Price 19-Mar-2014	Previous Index Price 18-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.77	103.81	-0.031%	-0.236%	-1.074%	-1.074%	0.33	0.91	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	110.84	110.89	-0.050%	-0.361%	-2.006%	-2.006%	0.46	1.33	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	108.27	108.28	-0.012%	-0.137%	-0.060%	-0.060%	0.57	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.42	115.44	-0.022%	0.076%	1.522%	1.522%	1.07	3.29	3.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.48	113.54	-0.057%	0.146%	2.296%	2.296%	1.43	4.19	4.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.54	113.59	-0.048%	0.382%	3.262%	3.262%	1.68	4.69	4.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.54	121.59	-0.043%	0.409%	3.423%	3.423%	1.80	4.88	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	113.86	113.90	-0.042%	0.437%	4.020%	4.020%	2.05	5.30	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.19	117.27	-0.070%	0.454%	4.201%	4.201%	2.16	5.73	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	109.07	109.24	-0.153%	0.700%	5.356%	5.356%	2.75	7.81	7.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.28	103.43	-0.140%	0.668%			3.01	8.65	8.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.03	120.18	-0.125%	0.747%	5.500%	5.500%	3.21	8.78	8.51

Return Price Performance			Index Price 19-Mar-2014	Previous Index Price 18-Mar-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.13	104.15	-0.019%	-0.011%	-4.289%	-4.289%	0.33	0.91	0.90
IE0004680173	0468017	8.25 Treas Bnd 2015	115.67	115.70	-0.029%	0.068%	-0.395%	-0.395%	0.46	1.33	1.32
IE0006857530	0685753	4.6 Treas Bnd 2016	112.49	112.49	0.000%	0.082%	0.823%	0.823%	0.57	1.95	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.71	117.72	-0.008%	0.319%	2.530%	2.530%	1.07	3.29	3.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.35	115.40	-0.046%	0.347%	3.138%	3.138%	1.43	4.19	4.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.84	116.88	-0.037%	0.570%	4.031%	4.031%	1.68	4.69	4.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.99	124.03	-0.030%	0.651%	4.450%	4.450%	1.80	4.88	4.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.99	118.02	-0.030%	0.622%	4.761%	4.761%	2.05	5.30	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.27	119.34	-0.057%	0.668%	5.105%	5.105%	2.16	5.73	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.96	113.12	-0.139%	0.858%	5.984%	5.984%	2.75	7.81	7.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	103.29	103.43	-0.131%	0.267%			3.01	8.65	8.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	120.11	120.25	-0.112%	-3.401%	1.703%	1.703%	3.21	8.78	8.51