

# Irish Stock Exchange Daily Bond Index Report

Thursday 1 May, 2014

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## Bond Indices Performance

Index	Close Value 01-May-2014	Previous Close Value 30-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.08	115.03	0.043%	0.04%	1.19%	4.46%	15.08%	5.25	5.15	1.99
All Bond Index (Return)	178.57	178.47	0.054%	0.05%	0.52%	4.75%	78.57%	5.25	5.15	1.99
Under 3 Bond Index (Clean)	99.02	99.04	-0.016%	-0.02%	-0.14%	-0.58%	-0.98%	1.67	1.66	0.43
Under 3 Bond Index (Return)	141.10	141.11	-0.005%	0.00%	-3.02%	-2.44%	41.10%	1.67	1.66	0.43
Under 5 Bond Index (Clean)	109.46	109.49	-0.022%	-0.02%	0.40%	1.31%	9.46%	2.82	2.80	0.83
Under 5 Bond Index (Return)	159.96	159.97	-0.010%	-0.01%	-0.69%	1.24%	59.96%	2.82	2.80	0.83
Under 10 Bond Index (Clean)	114.25	114.22	0.026%	0.03%	1.09%	3.87%	14.25%	4.68	4.60	1.68
Under 10 Bond Index (Return)	172.58	172.52	0.037%	0.04%	0.25%	4.00%	72.58%	4.68	4.60	1.68
5 Plus Bond Index (Clean)	119.94	119.85	0.075%	0.08%	1.58%	6.11%	19.94%	6.40	6.26	2.23
5 Plus Bond Index (Return)	192.41	192.25	0.085%	0.08%	1.11%	6.58%	92.41%	6.40	6.26	2.23
10 Plus Bond Index (Clean)	122.94	122.76	0.147%	0.15%	1.80%	7.39%	22.94%	8.69	8.44	2.98
10 Plus Bond Index (Return)	206.57	206.24	0.159%	0.16%	2.17%	8.73%	106.57%	8.69	8.44	2.98

## 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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.34	0.89	72	104.23	0.00	2,880	2,976	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.07	5.80	253	115.87	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.04	0.16	13	108.20	0.00	10,168	10,986	11002
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.16	2.94	195	119.10	0.00	6,389	7,422	7609
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.67	2.40	195	117.08	0.00	9,256	10,614	10836
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.13	3.82	317	118.95	0.00	7,700	8,865	9160
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.34	3.15	195	126.49	0.00	6,767	8,346	8559
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.73	0.16	13	115.89	0.00	11,809	13,666	13685
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.13	2.67	195	121.80	0.00	9,052	10,784	11026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.83	0.45	42	111.27	0.00	5,000	5,541	5564
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.05	0.41	44	105.46	0.00	5,774	6,066	6089
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.15	0.73	49	122.88	0.00	11,745	14,347	14432



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## Bond Index Constituent

Clean Price Performance			Index Price 01-May-2014	Previous Index Price 30-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	103.34	103.31	0.026%	0.026%	-0.294%	-1.487%	0.24	0.79	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	110.07	110.07	-0.001%	-0.001%	-0.503%	-2.683%	0.35	1.21	1.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.04	108.07	-0.028%	-0.028%	-0.097%	-0.274%	0.45	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.16	116.19	-0.023%	-0.023%	0.545%	2.173%	0.74	3.18	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.67	114.71	-0.028%	-0.028%	1.004%	3.376%	1.10	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.13	115.09	0.037%	0.037%	1.271%	4.716%	1.32	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.34	123.32	0.015%	0.015%	1.431%	4.955%	1.42	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.73	115.65	0.067%	0.067%	1.564%	5.733%	1.70	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.13	119.10	0.032%	0.032%	1.556%	5.931%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.83	110.72	0.092%	0.092%	1.611%	7.048%	2.52	7.70	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.05	104.92	0.119%	0.119%	1.704%		2.81	8.55	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.15	121.97	0.148%	0.148%	1.796%	7.368%	2.98	8.69	8.44

Return Price Performance			Index Price 01-May-2014	Previous Index Price 30-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	104.23	104.19	0.038%	0.038%	0.075%	-4.199%	0.24	0.79	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	115.87	115.85	0.019%	0.019%	0.133%	-0.226%	0.35	1.21	1.21
IE0006857530	0685753	4.6 Treas Bnd 2016	108.20	108.22	-0.017%	-0.017%	-3.835%	-3.023%	0.45	1.91	1.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.10	119.11	-0.010%	-0.010%	0.930%	3.739%	0.74	3.18	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.08	117.10	-0.017%	-0.017%	1.318%	4.683%	1.10	4.07	4.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.95	118.90	0.046%	0.046%	1.553%	5.915%	1.32	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.49	126.46	0.027%	0.027%	1.804%	6.553%	1.42	4.77	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	115.89	115.80	0.078%	0.078%	-1.976%	2.901%	1.70	5.39	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	121.75	0.042%	0.042%	1.882%	7.338%	1.83	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.27	111.16	0.102%	0.102%	1.913%	4.400%	2.52	7.70	7.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.46	105.32	0.127%	0.127%	1.982%		2.81	8.55	8.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.88	122.68	0.159%	0.159%	2.174%	4.041%	2.98	8.69	8.44