

# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 May, 2014

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## Bond Indices Performance

Index	Close Value 06-May-2014	Previous Close Value 02-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.45	115.07	0.331%	0.37%	1.52%	4.80%	15.45%	5.25	5.15	1.93
All Bond Index (Return)	179.24	178.58	0.371%	0.43%	0.90%	5.15%	79.24%	5.25	5.15	1.93
Under 3 Bond Index (Clean)	99.05	99.05	0.005%	0.02%	-0.11%	-0.55%	-0.95%	1.66	1.65	0.39
Under 3 Bond Index (Return)	141.23	141.15	0.052%	0.09%	-2.93%	-2.35%	41.23%	1.66	1.65	0.39
Under 5 Bond Index (Clean)	109.58	109.51	0.066%	0.09%	0.50%	1.42%	9.58%	2.82	2.80	0.79
Under 5 Bond Index (Return)	160.22	160.04	0.111%	0.15%	-0.53%	1.41%	60.22%	2.82	2.80	0.79
Under 10 Bond Index (Clean)	114.56	114.25	0.270%	0.30%	1.37%	4.15%	14.56%	4.68	4.60	1.62
Under 10 Bond Index (Return)	173.15	172.61	0.311%	0.37%	0.58%	4.34%	73.15%	4.68	4.60	1.62
5 Plus Bond Index (Clean)	120.45	119.90	0.457%	0.50%	2.01%	6.56%	20.45%	6.40	6.27	2.17
5 Plus Bond Index (Return)	193.33	192.38	0.495%	0.56%	1.59%	7.09%	93.33%	6.40	6.27	2.17
10 Plus Bond Index (Clean)	123.69	122.84	0.690%	0.75%	2.41%	8.04%	23.69%	8.69	8.44	2.91
10 Plus Bond Index (Return)	207.94	206.42	0.734%	0.82%	2.85%	9.45%	107.94%	8.69	8.44	2.91

## 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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.29	0.95	77	104.24	0.00	2,880	2,975	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.03	5.91	258	115.94	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.10	0.23	18	108.32	0.00	10,168	10,992	11015
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.24	3.01	200	119.25	0.00	6,389	7,427	7619
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.94	2.47	200	117.41	0.00	9,256	10,638	10867
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.41	3.88	322	119.29	0.00	7,700	8,887	9186
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.72	3.23	200	126.95	0.00	6,767	8,371	8590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.14	0.22	18	116.36	0.00	11,809	13,714	13740
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.58	2.74	200	122.32	0.00	9,052	10,824	11072
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.43	0.50	47	111.93	0.00	5,000	5,571	5596
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	105.68	0.46	49	106.14	0.00	5,774	6,103	6129
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	122.89	0.80	54	123.69	0.00	11,745	14,434	14528



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## Bond Index Constituent

Clean Price Performance			Index Price 06-May-2014	Previous Index Price 02-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.29	103.31	-0.019%	-0.022%	-0.343%	-1.535%	0.28	0.78	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	110.03	110.06	-0.025%	-0.038%	-0.540%	-2.720%	0.35	1.20	1.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.10	108.08	0.011%	0.025%	-0.044%	-0.222%	0.41	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	116.21	0.028%	0.047%	0.616%	2.245%	0.71	3.17	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.94	114.74	0.172%	0.205%	1.239%	3.617%	1.04	4.07	4.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.41	115.13	0.250%	0.281%	1.517%	4.971%	1.27	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.72	123.36	0.292%	0.323%	1.743%	5.278%	1.35	4.76	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	116.14	115.72	0.359%	0.417%	1.919%	6.103%	1.63	5.38	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.58	119.13	0.374%	0.403%	1.933%	6.324%	1.76	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.43	110.74	0.619%	0.634%	2.161%	7.628%	2.45	7.70	7.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.68	104.99	0.657%	0.727%	2.322%		2.73	8.55	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.89	122.05	0.690%	0.754%	2.413%	8.018%	2.91	8.69	8.44

Return Price Performance			Index Price 06-May-2014	Previous Index Price 02-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.24	104.21	0.028%	0.049%	0.085%	-4.189%	0.28	0.78	0.78
IE0004680173	0468017	8.25 Treas Bnd 2015	115.94	115.88	0.055%	0.083%	0.197%	-0.162%	0.35	1.20	1.20
IE0006857530	0685753	4.6 Treas Bnd 2016	108.32	108.26	0.058%	0.095%	-3.727%	-2.915%	0.41	1.90	1.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.25	119.16	0.078%	0.123%	1.064%	3.877%	0.71	3.17	3.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.41	117.16	0.211%	0.264%	1.603%	4.977%	1.04	4.07	4.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.29	118.96	0.282%	0.332%	1.843%	6.218%	1.27	4.57	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.95	126.53	0.335%	0.391%	2.175%	6.940%	1.35	4.76	4.70
IE0034074488	3407448	4.5 Treas Bnd 2020	116.36	115.89	0.400%	0.481%	-1.581%	3.315%	1.63	5.38	5.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.32	121.82	0.410%	0.462%	2.309%	7.788%	1.76	5.62	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.93	111.20	0.655%	0.689%	2.511%	5.013%	2.45	7.70	7.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.14	105.41	0.690%	0.777%	2.643%		2.73	8.55	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.69	122.79	0.735%	0.822%	2.850%	4.730%	2.91	8.69	8.44