

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 April, 2014

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Apr-2014	Previous Close Value 15-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.94	114.88	0.050%	1.07%	1.07%	4.33%	14.94%	5.27	5.17	2.02
All Bond Index (Return)	179.83	179.72	0.060%	1.23%	1.23%	5.49%	79.83%	5.27	5.17	2.02
Under 3 Bond Index (Clean)	99.20	99.20	-0.002%	0.04%	0.04%	-0.40%	-0.81%	1.71	1.71	0.41
Under 3 Bond Index (Return)	145.81	145.80	0.009%	0.22%	0.22%	0.81%	45.81%	1.71	1.71	0.41
Under 5 Bond Index (Clean)	109.60	109.60	-0.002%	0.52%	0.52%	1.43%	9.60%	2.85	2.82	0.83
Under 5 Bond Index (Return)	162.18	162.16	0.009%	0.69%	0.69%	2.65%	62.18%	2.85	2.82	0.83
Under 10 Bond Index (Clean)	114.17	114.12	0.039%	1.02%	1.02%	3.80%	14.17%	4.70	4.62	1.72
Under 10 Bond Index (Return)	174.17	174.09	0.049%	1.17%	1.17%	4.96%	74.17%	4.70	4.62	1.72
5 Plus Bond Index (Clean)	119.66	119.57	0.075%	1.34%	1.34%	5.86%	19.66%	6.43	6.29	2.28
5 Plus Bond Index (Return)	193.15	192.98	0.084%	1.49%	1.49%	6.99%	93.15%	6.43	6.29	2.28
10 Plus Bond Index (Clean)	122.44	122.30	0.114%	1.38%	1.38%	6.96%	22.44%	8.72	8.46	3.03
10 Plus Bond Index (Return)	205.36	205.11	0.125%	1.58%	1.58%	8.09%	105.36%	8.72	8.46	3.03

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.50	0.70	57	104.21	0.00	2,880	2,981	3001
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.40	5.45	238	115.85	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	4.58	363	112.81	0.00	10,168	11,006	11471
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.31	2.71	180	119.02	0.00	6,389	7,431	7605
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.73	2.22	180	116.95	0.00	9,256	10,619	10824
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.11	3.64	302	118.75	0.00	7,700	8,864	9144
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.27	2.91	180	126.18	0.00	6,767	8,341	8538
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.48	4.48	363	119.95	0.00	11,809	13,637	14165
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.82	2.47	180	121.29	0.00	9,052	10,756	10979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.55	0.29	27	110.84	0.00	5,000	5,528	5542
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.70	0.27	29	104.97	0.00	5,774	6,046	6062
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.65	0.50	34	122.16	0.00	11,745	14,289	14348

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Apr-2014	Previous Index Price 15-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.50	103.51	-0.010%	-0.137%	-0.137%	-1.332%	0.24	0.83	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	110.40	110.43	-0.031%	-0.206%	-0.206%	-2.393%	0.34	1.25	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.23	0.000%	0.083%	0.083%	-0.094%	0.43	1.94	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.36	-0.039%	0.677%	0.677%	2.306%	0.74	3.21	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.73	114.70	0.024%	1.054%	1.054%	3.427%	1.12	4.11	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.11	115.09	0.019%	1.251%	1.251%	4.695%	1.35	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.27	123.22	0.041%	1.371%	1.371%	4.893%	1.46	4.81	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	115.48	115.42	0.050%	1.343%	1.343%	5.503%	1.75	5.43	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.82	118.74	0.067%	1.291%	1.291%	5.655%	1.89	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.55	110.41	0.124%	1.359%	1.359%	6.783%	2.56	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.70	104.56	0.137%	1.373%	1.373%		2.85	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.65	121.52	0.114%	1.382%	1.382%	6.931%	3.03	8.72	8.46

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Apr-2014	Previous Index Price 15-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.21	104.20	0.002%	0.053%	0.053%	-4.220%	0.24	0.83	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	115.85	115.86	-0.009%	0.119%	0.119%	-0.239%	0.34	1.25	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	112.81	112.80	0.011%	0.259%	0.259%	1.105%	0.43	1.94	1.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.02	119.05	-0.025%	0.867%	0.867%	3.675%	0.74	3.21	3.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.95	116.91	0.034%	1.207%	1.207%	4.568%	1.12	4.11	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.75	118.72	0.029%	1.380%	1.380%	5.734%	1.35	4.61	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.18	126.11	0.053%	1.551%	1.551%	6.288%	1.46	4.81	4.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	119.88	0.058%	1.461%	1.461%	6.508%	1.75	5.43	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.20	0.077%	1.450%	1.450%	6.883%	1.89	5.66	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.84	110.69	0.134%	1.514%	1.514%	3.991%	2.56	7.74	7.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.97	104.82	0.145%	1.515%	1.515%		2.85	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.16	122.00	0.125%	1.576%	1.576%	3.432%	3.03	8.72	8.46