

Irish Stock Exchange Daily Bond Index Report



Tuesday 22 April, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 22-Apr-2014	Close Value 17-Apr-2014		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.07	115.10	-0.025%	1.18%	1.18%	4.45%	15.07%	5.28	5.18	2.01
All Bond Index (Return)	178.37	180.09	-0.951%	0.41%	0.41%	4.64%	78.37%	5.28	5.18	2.01
Under 3 Bond Index (Clean)	99.19	99.20	-0.004%	0.03%	0.03%	-0.40%	-0.81%	1.70	1.69	0.40
Under 3 Bond Index (Return)	141.20	145.83	-3.176%	-2.95%	-2.95%	-2.38%	41.20%	1.70	1.69	0.40
Under 5 Bond Index (Clean)	109.64	109.64	0.001%	0.56%	0.56%	1.48%	9.64%	2.86	2.83	0.82
Under 5 Bond Index (Return)	160.05	162.26	-1.362%	-0.63%	-0.63%	1.30%	60.05%	2.86	2.83	0.82
Under 10 Bond Index (Clean)	114.28	114.31	-0.028%	1.12%	1.12%	3.90%	14.28%	4.71	4.63	1.69
Under 10 Bond Index (Return)	172.46	174.41	-1.115%	0.18%	0.18%	3.92%	72.46%	4.71	4.63	1.69
5 Plus Bond Index (Clean)	119.83	119.87	-0.038%	1.48%	1.48%	6.01%	19.83%	6.43	6.29	2.26
5 Plus Bond Index (Return)	192.05	193.51	-0.754%	0.92%	0.92%	6.38%	92.05%	6.43	6.29	2.26
10 Plus Bond Index (Clean)	122.65	122.67	-0.011%	1.56%	1.56%	7.14%	22.65%	8.72	8.46	3.01
10 Plus Bond Index (Return)	205.87	205.76	0.051%	1.83%	1.83%	8.36%	105.87%	8.72	8.46	3.01

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 Amt	
											O/S(m)	Clean Price	O/S Amt	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.49	0.78	63	104.27	0.00	2,880	2,980	3003	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.35	5.59	244	115.94	0.00	7	8	9	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	0.05	4	108.28	0.00	10,168	11,006	11011	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.34	2.80	186	119.14	0.00	6,389	7,433	7612	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.87	2.29	186	117.16	0.00	9,256	10,631	10844	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.19	3.71	308	118.91	0.00	7,700	8,870	9156	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.43	3.01	186	126.43	0.00	6,767	8,352	8555	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.65	0.05	4	115.70	0.00	11,809	13,657	13663	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.01	2.55	186	121.56	0.00	9,052	10,773	11004	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.69	0.35	33	111.04	0.00	5,000	5,534	5552	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.84	0.33	35	105.17	0.00	5,774	6,054	6073	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.87	0.59	40	122.46	0.00	11,745	14,313	14383	

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Apr-2014	Previous Index Price 17-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	103.49	103.50	-0.010%	-0.150%	-0.150%	-1.344%	0.23	0.82	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	110.35	110.39	-0.032%	-0.247%	-0.247%	-2.433%	0.34	1.24	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.24	-0.002%	0.083%	0.083%	-0.094%	0.42	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.34	116.34	-0.003%	0.699%	0.699%	2.328%	0.73	3.21	3.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.87	114.85	0.010%	1.173%	1.173%	3.549%	1.08	4.10	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.19	115.23	-0.030%	1.324%	1.324%	4.770%	1.33	4.60	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.43	123.42	0.008%	1.502%	1.502%	5.029%	1.43	4.80	4.73
IE0034074488	3407448	4.5 Treas Bnd 2020	115.65	115.72	-0.054%	1.496%	1.496%	5.663%	1.72	5.42	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.01	119.09	-0.065%	1.453%	1.453%	5.824%	1.86	5.65	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.69	110.78	-0.086%	1.483%	1.483%	6.913%	2.54	7.74	7.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.84	104.90	-0.052%	1.508%	1.508%		2.83	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.87	121.88	-0.011%	1.558%	1.558%	7.117%	3.01	8.72	8.46

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Apr-2014	Previous Index Price 17-Apr-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.27	104.22	0.050%	0.112%	0.112%	-4.163%	0.23	0.82	0.82
IE0004680173	0468017	8.25 Treas Bnd 2015	115.94	115.86	0.069%	0.200%	0.200%	-0.159%	0.34	1.24	1.24
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	112.82	-4.023%	-3.762%	-3.762%	-2.950%	0.42	1.94	1.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.14	119.07	0.061%	0.965%	0.965%	3.776%	0.73	3.21	3.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.16	117.08	0.063%	1.388%	1.388%	4.755%	1.08	4.10	4.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.91	118.88	0.021%	1.511%	1.511%	5.871%	1.33	4.60	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.43	126.34	0.072%	1.758%	1.758%	6.504%	1.43	4.80	4.73
IE0034074488	3407448	4.5 Treas Bnd 2020	115.70	120.20	-3.744%	-2.135%	-2.135%	2.734%	1.72	5.42	5.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.56	121.57	-0.007%	1.678%	1.678%	7.123%	1.86	5.65	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.04	111.08	-0.037%	1.697%	1.697%	4.179%	2.54	7.74	7.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.17	105.18	-0.008%	1.705%	1.705%		2.83	8.58	8.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.46	122.40	0.051%	1.826%	1.826%	3.687%	3.01	8.72	8.46