

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 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	Close Value 23-Apr-2014	Previous Close Value 22-Apr-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.05	115.07	-0.018%	1.17%	1.17%	4.43%	15.05%	5.27	5.17	2.01
All Bond Index (Return)	178.36	178.37	-0.007%	0.41%	0.41%	4.63%	78.36%	5.27	5.17	2.01
Under 3 Bond Index (Clean)	99.18	99.19	-0.014%	0.02%	0.02%	-0.42%	-0.82%	1.69	1.68	0.39
Under 3 Bond Index (Return)	141.19	141.20	-0.003%	-2.96%	-2.96%	-2.38%	41.19%	1.69	1.68	0.39
Under 5 Bond Index (Clean)	109.62	109.64	-0.019%	0.54%	0.54%	1.46%	9.62%	2.85	2.82	0.81
Under 5 Bond Index (Return)	160.04	160.05	-0.007%	-0.64%	-0.64%	1.29%	60.04%	2.85	2.82	0.81
Under 10 Bond Index (Clean)	114.26	114.28	-0.021%	1.10%	1.10%	3.88%	14.26%	4.70	4.62	1.69
Under 10 Bond Index (Return)	172.44	172.46	-0.010%	0.17%	0.17%	3.91%	72.44%	4.70	4.62	1.69
5 Plus Bond Index (Clean)	119.81	119.83	-0.018%	1.46%	1.46%	5.99%	19.81%	6.42	6.28	2.26
5 Plus Bond Index (Return)	192.04	192.05	-0.006%	0.91%	0.91%	6.37%	92.04%	6.42	6.28	2.26
10 Plus Bond Index (Clean)	122.65	122.65	-0.002%	1.56%	1.56%	7.14%	22.65%	8.71	8.45	3.01
10 Plus Bond Index (Return)	205.89	205.87	0.010%	1.84%	1.84%	8.37%	105.89%	8.71	8.45	3.01

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	103.45	0.79	64	104.24	0.00	2,880	2,979	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.29	5.62	245	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.23	0.06	5	108.29	0.00	10,168	11,005	11011
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.30	2.82	187	119.12	0.00	6,389	7,431	7611
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.84	2.31	187	117.15	0.00	9,256	10,629	10843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.16	3.73	309	118.88	0.00	7,700	8,867	9154
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.36	3.02	187	126.38	0.00	6,767	8,347	8551
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.62	0.06	5	115.68	0.00	11,809	13,653	13661
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.98	2.56	187	121.54	0.00	9,052	10,770	11002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.71	0.36	34	111.07	0.00	5,000	5,535	5554
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.87	0.34	36	105.21	0.00	5,774	6,056	6075
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.86	0.61	41	122.47	0.00	11,745	14,313	14384

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Bond Index Constituent

Clean Price Performance			Index Price 23-Apr-2014	Previous Index Price 22-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	103.45	103.49	-0.041%	-0.190%	-0.190%	-1.384%	0.24	0.81	0.81
IE0004680173	0468017	8.25 Treas Bnd 2015	110.29	110.35	-0.054%	-0.301%	-0.301%	-2.486%	0.33	1.24	1.23
IE0006857530	0685753	4.6 Treas Bnd 2016	108.23	108.23	-0.007%	0.076%	0.076%	-0.102%	0.41	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.30	116.34	-0.028%	0.671%	0.671%	2.300%	0.73	3.20	3.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.84	114.87	-0.019%	1.154%	1.154%	3.529%	1.08	4.10	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.16	115.19	-0.033%	1.290%	1.290%	4.736%	1.33	4.60	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.36	123.43	-0.057%	1.445%	1.445%	4.970%	1.43	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.62	115.65	-0.029%	1.467%	1.467%	5.632%	1.73	5.41	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.98	119.01	-0.028%	1.425%	1.425%	5.795%	1.86	5.64	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.71	110.69	0.021%	1.504%	1.504%	6.935%	2.54	7.73	7.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.87	104.84	0.026%	1.535%	1.535%		2.83	8.57	8.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.86	121.87	-0.002%	1.557%	1.557%	7.115%	3.01	8.71	8.45

Return Price Performance			Index Price 23-Apr-2014	Previous Index Price 22-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	104.24	104.27	-0.029%	0.084%	0.084%	-4.190%	0.24	0.81	0.81
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.94	-0.032%	0.168%	0.168%	-0.191%	0.33	1.24	1.23
IE0006857530	0685753	4.6 Treas Bnd 2016	108.29	108.28	0.005%	-3.758%	-3.758%	-2.945%	0.41	1.93	1.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.12	119.14	-0.015%	0.950%	0.950%	3.760%	0.73	3.20	3.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.15	117.16	-0.009%	1.379%	1.379%	4.746%	1.08	4.10	4.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.88	118.91	-0.021%	1.490%	1.490%	5.849%	1.33	4.60	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.38	126.43	-0.043%	1.714%	1.714%	6.459%	1.43	4.79	4.72
IE0034074488	3407448	4.5 Treas Bnd 2020	115.68	115.70	-0.017%	-2.152%	-2.152%	2.716%	1.73	5.41	5.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.54	121.56	-0.015%	1.663%	1.663%	7.107%	1.86	5.64	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.07	111.04	0.030%	1.727%	1.727%	4.210%	2.54	7.73	7.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.21	105.17	0.034%	1.740%	1.740%		2.83	8.57	8.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.47	122.46	0.010%	1.836%	1.836%	3.697%	3.01	8.71	8.45