

# Irish Stock Exchange Daily Bond Index Report

Monday 28 April, 2014

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## 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	103.38	0.85	69	104.23	0.00	2,880	2,977	3002
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	110.18	5.73	250	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.13	0.13	10	108.25	0.00	10,168	10,995	11008
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.18	2.89	192	119.08	0.00	6,389	7,423	7608
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.63	2.37	192	116.99	0.00	9,256	10,609	10828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.89	3.79	314	118.67	0.00	7,700	8,846	9138
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.10	3.10	192	126.20	0.00	6,767	8,329	8539
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.41	0.12	10	115.54	0.00	11,809	13,629	13643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.82	2.63	192	121.45	0.00	9,052	10,756	10994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	110.53	0.42	39	110.95	0.00	5,000	5,527	5547
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	104.63	0.38	41	105.01	0.00	5,774	6,042	6064
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	121.66	0.68	46	122.34	0.00	11,745	14,289	14369



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Apr-2014	Previous Index Price 25-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	103.38	103.39	-0.008%	-0.256%	-0.256%	-1.449%	0.28	0.80	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	110.18	110.20	-0.015%	-0.404%	-0.404%	-2.587%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.13	108.14	-0.006%	-0.014%	-0.014%	-0.191%	0.44	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.18	116.19	-0.002%	0.567%	0.567%	2.195%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.63	114.62	0.002%	0.962%	0.962%	3.333%	1.12	4.09	4.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.89	114.88	0.009%	1.056%	1.056%	4.493%	1.38	4.59	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.10	123.07	0.020%	1.231%	1.231%	4.748%	1.47	4.78	4.71
IE0034074488	3407448	4.5 Treas Bnd 2020	115.41	115.39	0.020%	1.286%	1.286%	5.443%	1.76	5.40	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.82	118.77	0.042%	1.289%	1.289%	5.653%	1.88	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.53	110.47	0.057%	1.343%	1.343%	6.766%	2.56	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	104.63	104.61	0.016%	1.297%	1.297%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	121.66	121.58	0.059%	1.383%	1.383%	6.933%	3.03	8.70	8.44

Return Price Performance			Index Price 28-Apr-2014	Previous Index Price 25-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	104.20	0.029%	0.078%	0.078%	-4.196%	0.28	0.80	0.80
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.86	0.045%	0.168%	0.168%	-0.191%	0.37	1.23	1.22
IE0006857530	0685753	4.6 Treas Bnd 2016	108.25	108.22	0.029%	-3.788%	-3.788%	-2.976%	0.44	1.92	1.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.08	119.03	0.036%	0.913%	0.913%	3.722%	0.75	3.19	3.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.99	116.95	0.033%	1.244%	1.244%	4.607%	1.12	4.09	4.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.67	118.63	0.039%	1.313%	1.313%	5.665%	1.38	4.59	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.20	126.13	0.059%	1.570%	1.570%	6.308%	1.47	4.78	4.71
IE0034074488	3407448	4.5 Treas Bnd 2020	115.54	115.48	0.052%	-2.275%	-2.275%	2.587%	1.76	5.40	5.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.45	121.36	0.075%	1.586%	1.586%	7.026%	1.88	5.64	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	110.95	110.86	0.085%	1.616%	1.616%	4.095%	2.56	7.72	7.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	105.01	104.96	0.044%	1.548%	1.548%		2.86	8.56	8.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	122.34	122.22	0.096%	1.725%	1.725%	3.584%	3.03	8.70	8.44