

# Irish Stock Exchange Daily Bond Index Report

Friday 13 June, 2014

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## Bond Indices Performance

Index	Close Value 13-Jun-2014	Previous Close Value 12-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.10	117.08	0.013%	1.17%	2.97%	6.29%	17.10%	5.25	5.16	1.63
All Bond Index (Return)	182.52	182.48	0.024%	1.30%	2.75%	7.07%	82.52%	5.25	5.16	1.63
Under 3 Bond Index (Clean)	98.81	98.80	0.004%	0.09%	-0.35%	-0.79%	-1.19%	1.60	1.59	0.29
Under 3 Bond Index (Return)	141.50	141.48	0.016%	0.26%	-2.74%	-2.16%	41.50%	1.60	1.59	0.29
Under 5 Bond Index (Clean)	109.97	109.96	0.015%	0.48%	0.87%	1.78%	9.97%	2.76	2.75	0.53
Under 5 Bond Index (Return)	161.49	161.45	0.026%	0.63%	0.26%	2.21%	61.49%	2.76	2.75	0.53
Under 10 Bond Index (Clean)	115.95	115.96	-0.002%	1.05%	2.60%	5.42%	15.95%	4.68	4.62	1.33
Under 10 Bond Index (Return)	175.94	175.92	0.009%	1.18%	2.20%	6.02%	75.94%	4.68	4.62	1.33
5 Plus Bond Index (Clean)	122.76	122.75	0.012%	1.48%	3.97%	8.61%	22.76%	6.37	6.25	1.84
5 Plus Bond Index (Return)	197.79	197.74	0.023%	1.61%	3.93%	9.55%	97.79%	6.37	6.25	1.84
10 Plus Bond Index (Clean)	127.03	126.90	0.099%	1.89%	5.18%	10.97%	27.03%	8.61	8.40	2.57
10 Plus Bond Index (Return)	214.47	214.24	0.110%	2.04%	6.08%	12.88%	114.47%	8.61	8.40	2.57

## 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	102.91	1.42	115	104.32	0.00	2,230	2,295	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.32	6.76	295	116.08	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	0.71	56	108.56	0.00	10,168	10,967	11039
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.59	3.59	238	120.18	0.00	6,389	7,449	7678
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.28	2.93	238	119.21	0.00	9,256	10,762	11034
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.93	4.34	360	121.27	0.00	7,700	9,004	9338
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.32	3.85	238	129.17	0.00	6,767	8,480	8740
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.92	0.69	56	118.61	0.00	11,809	13,925	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	3.26	238	124.86	0.00	9,052	11,007	11302
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.86	0.91	85	114.77	0.00	5,000	5,693	5738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.55	0.81	87	109.36	0.00	6,637	7,204	7258
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.21	1.36	92	127.57	0.00	11,745	14,824	14984



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Jun-2014	Previous Index Price 12-Jun-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.91	102.92	-0.010%	-0.076%	-0.714%	-1.902%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	109.32	109.33	-0.013%	-0.117%	-1.181%	-3.347%	0.24	1.10	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.85	0.007%	0.128%	-0.268%	-0.445%	0.30	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.56	0.027%	0.478%	0.919%	2.553%	0.47	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.28	116.26	0.019%	0.959%	2.420%	4.825%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.93	116.99	-0.056%	1.242%	2.850%	6.348%	0.92	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.32	125.39	-0.057%	1.269%	3.059%	6.640%	1.00	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	117.93	-0.008%	1.334%	3.486%	7.734%	1.29	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.62	-0.021%	1.422%	3.657%	8.123%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.86	113.89	-0.024%	1.442%	4.392%	9.978%	2.15	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.55	108.42	0.120%	1.617%	5.093%		2.41	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.21	126.09	0.099%	1.889%	5.182%	10.939%	2.57	8.61	8.40

Return Price Performance			Index Price 13-Jun-2014	Previous Index Price 12-Jun-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.32	104.32	0.003%	0.091%	0.166%	-4.111%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	116.07	0.007%	0.146%	0.315%	-0.044%	0.24	1.10	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.56	108.54	0.018%	0.290%	-3.518%	-2.703%	0.30	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.18	120.13	0.039%	0.641%	1.845%	4.680%	0.47	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.21	119.18	0.029%	1.083%	3.167%	6.593%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.27	121.32	-0.044%	1.340%	3.528%	7.974%	0.92	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.17	129.22	-0.043%	1.411%	3.957%	8.806%	1.00	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	118.61	0.002%	1.476%	0.325%	5.316%	1.29	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.86	124.87	-0.009%	1.543%	4.436%	10.029%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.77	114.78	-0.015%	1.564%	5.112%	7.677%	2.15	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.36	109.22	0.127%	1.727%	5.753%		2.41	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.57	127.43	0.110%	2.038%	6.081%	8.019%	2.57	8.61	8.40