

# Irish Stock Exchange Daily Bond Index Report

Monday 16 June, 2014

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## Bond Indices Performance

Index	Close Value 16-Jun-2014	Previous Close Value 13-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.21	117.10	0.100%	1.27%	3.07%	6.40%	17.21%	5.25	5.17	1.61
All Bond Index (Return)	182.76	182.52	0.131%	1.44%	2.88%	7.21%	82.76%	5.25	5.17	1.61
Under 3 Bond Index (Clean)	98.80	98.81	-0.008%	0.09%	-0.36%	-0.80%	-1.20%	1.59	1.59	0.29
Under 3 Bond Index (Return)	141.54	141.50	0.027%	0.28%	-2.72%	-2.14%	41.54%	1.59	1.59	0.29
Under 5 Bond Index (Clean)	109.96	109.97	-0.015%	0.46%	0.85%	1.77%	9.96%	2.76	2.74	0.53
Under 5 Bond Index (Return)	161.52	161.49	0.020%	0.65%	0.28%	2.23%	61.52%	2.76	2.74	0.53
Under 10 Bond Index (Clean)	116.06	115.95	0.090%	1.14%	2.69%	5.51%	16.06%	4.68	4.62	1.31
Under 10 Bond Index (Return)	176.15	175.94	0.120%	1.30%	2.32%	6.15%	76.15%	4.68	4.62	1.31
5 Plus Bond Index (Clean)	122.95	122.76	0.152%	1.64%	4.13%	8.77%	22.95%	6.37	6.25	1.82
5 Plus Bond Index (Return)	198.14	197.79	0.181%	1.80%	4.12%	9.75%	98.14%	6.37	6.25	1.82
10 Plus Bond Index (Clean)	127.23	127.03	0.160%	2.05%	5.35%	11.14%	27.23%	8.61	8.40	2.55
10 Plus Bond Index (Return)	214.88	214.47	0.193%	2.23%	6.29%	13.10%	114.88%	8.61	8.40	2.55

## 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	102.90	1.46	118	104.36	0.00	2,230	2,295	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.30	6.83	298	116.13	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.84	0.74	59	108.59	0.00	10,168	10,966	11042
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.57	3.63	241	120.20	0.00	6,389	7,448	7680
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.26	2.97	241	119.23	0.00	9,256	10,760	11035
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.01	4.38	363	121.39	0.00	7,700	9,010	9347
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.46	3.90	241	129.35	0.00	6,767	8,489	8753
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.09	0.73	59	118.81	0.00	11,809	13,944	14030
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.81	3.30	241	125.11	0.00	9,052	11,027	11325
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.14	0.94	88	115.08	0.00	5,000	5,707	5754
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.75	0.84	90	109.59	0.00	6,637	7,218	7273
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.42	1.41	95	127.82	0.00	11,745	14,848	15013



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Jun-2014	Previous Index Price 13-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	102.90	102.91	-0.005%	-0.081%	-0.719%	-1.907%	0.16	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	109.30	109.32	-0.015%	-0.132%	-1.196%	-3.362%	0.24	1.09	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	107.85	-0.009%	0.119%	-0.277%	-0.454%	0.30	1.79	1.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.59	-0.015%	0.464%	0.905%	2.538%	0.47	3.06	3.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.26	116.28	-0.021%	0.938%	2.398%	4.802%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	116.93	0.073%	1.316%	2.925%	6.426%	0.90	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.46	125.32	0.112%	1.382%	3.174%	6.759%	0.98	4.66	4.61
IE0034074488	3407448	4.5 Treas Bnd 2020	118.09	117.92	0.140%	1.475%	3.631%	7.885%	1.26	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.81	121.60	0.177%	1.601%	3.840%	8.314%	1.38	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.14	113.86	0.246%	1.691%	4.648%	10.248%	2.11	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.75	108.55	0.189%	1.809%	5.291%		2.38	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.42	126.21	0.160%	2.052%	5.350%	11.116%	2.55	8.61	8.40

Return Price Performance			Index Price 16-Jun-2014	Previous Index Price 13-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	104.36	104.32	0.031%	0.122%	0.197%	-4.082%	0.16	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	116.13	116.08	0.046%	0.192%	0.361%	0.002%	0.24	1.09	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.59	108.56	0.026%	0.316%	-3.493%	-2.678%	0.30	1.79	1.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.20	120.18	0.023%	0.665%	1.869%	4.705%	0.47	3.06	3.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.23	119.21	0.010%	1.093%	3.178%	6.604%	0.68	3.96	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.39	121.27	0.100%	1.442%	3.631%	8.082%	0.90	4.63	4.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.35	129.17	0.146%	1.558%	4.109%	8.965%	0.98	4.66	4.61
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	118.61	0.170%	1.649%	0.496%	5.495%	1.26	5.28	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	124.86	0.205%	1.751%	4.651%	10.255%	1.38	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.08	114.77	0.272%	1.840%	5.397%	7.969%	2.11	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.59	109.36	0.213%	1.944%	5.978%		2.38	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.82	127.57	0.193%	2.235%	6.285%	8.228%	2.55	8.61	8.40