

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 June, 2014

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## Bond Indices Performance

Index	Close Value 17-Jun-2014	Previous Close Value 16-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.88	117.21	-0.283%	0.98%	2.78%	6.10%	16.88%	5.24	5.16	1.66
All Bond Index (Return)	182.27	182.76	-0.266%	1.17%	2.61%	6.93%	82.27%	5.24	5.16	1.66
Under 3 Bond Index (Clean)	98.81	98.80	0.009%	0.09%	-0.35%	-0.79%	-1.19%	1.59	1.59	0.27
Under 3 Bond Index (Return)	141.57	141.54	0.021%	0.30%	-2.69%	-2.12%	41.57%	1.59	1.59	0.27
Under 5 Bond Index (Clean)	109.83	109.96	-0.114%	0.35%	0.74%	1.65%	9.83%	2.75	2.74	0.57
Under 5 Bond Index (Return)	161.36	161.52	-0.100%	0.55%	0.18%	2.13%	61.36%	2.75	2.74	0.57
Under 10 Bond Index (Clean)	115.75	116.06	-0.261%	0.87%	2.42%	5.24%	15.75%	4.67	4.61	1.37
Under 10 Bond Index (Return)	175.72	176.15	-0.245%	1.06%	2.07%	5.89%	75.72%	4.67	4.61	1.37
5 Plus Bond Index (Clean)	122.51	122.95	-0.359%	1.27%	3.75%	8.38%	22.51%	6.36	6.24	1.87
5 Plus Bond Index (Return)	197.47	198.14	-0.341%	1.45%	3.76%	9.38%	97.47%	6.36	6.24	1.87
10 Plus Bond Index (Clean)	126.71	127.23	-0.409%	1.63%	4.92%	10.69%	26.71%	8.61	8.39	2.60
10 Plus Bond Index (Return)	214.04	214.88	-0.393%	1.83%	5.87%	12.66%	114.04%	8.61	8.39	2.60

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.89	1.47	119	104.36	0.00	2,230	2,294	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.29	6.85	299	116.14	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.86	0.76	60	108.61	0.00	10,168	10,967	11044
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.43	3.65	242	120.08	0.00	6,389	7,439	7672
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.95	2.98	242	118.93	0.00	9,256	10,732	11008
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.63	4.39	364	121.02	0.00	7,700	8,980	9318
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.08	3.91	242	128.99	0.00	6,767	8,464	8728
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.71	0.74	60	118.45	0.00	11,809	13,900	13987
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.40	3.32	242	124.71	0.00	9,052	10,989	11289
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.69	0.95	89	114.64	0.00	5,000	5,685	5732
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.28	0.85	91	109.13	0.00	6,637	7,186	7243
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	125.90	1.42	96	127.32	0.00	11,745	14,787	14954



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Jun-2014	Previous Index Price 16-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	102.89	102.90	-0.012%	-0.092%	-0.730%	-1.918%	0.16	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	109.29	109.30	-0.011%	-0.143%	-1.207%	-3.372%	0.23	1.09	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	107.86	107.84	0.014%	0.133%	-0.264%	-0.440%	0.28	1.79	1.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.43	116.57	-0.120%	0.343%	0.783%	2.415%	0.51	3.06	3.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.95	116.26	-0.262%	0.673%	2.129%	4.527%	0.74	3.95	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.63	117.01	-0.329%	0.983%	2.586%	6.076%	0.97	4.63	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.08	125.46	-0.301%	1.076%	2.864%	6.437%	1.04	4.66	4.61
IE0034074488	3407448	4.5 Treas Bnd 2020	117.71	118.09	-0.322%	1.149%	3.297%	7.537%	1.32	5.27	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.40	121.81	-0.341%	1.255%	3.487%	7.945%	1.44	5.51	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.69	114.14	-0.390%	1.295%	4.240%	9.819%	2.16	7.60	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.28	108.75	-0.432%	1.369%	4.836%		2.43	8.45	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.90	126.42	-0.409%	1.635%	4.919%	10.662%	2.60	8.61	8.39

Return Price Performance			Index Price 17-Jun-2014	Previous Index Price 16-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	104.36	0.000%	0.122%	0.197%	-4.082%	0.16	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	116.14	116.13	0.009%	0.201%	0.371%	0.011%	0.23	1.09	1.09
IE0006857530	0685753	4.6 Treas Bnd 2016	108.61	108.59	0.026%	0.342%	-3.468%	-2.653%	0.28	1.79	1.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.08	120.20	-0.104%	0.560%	1.763%	4.596%	0.51	3.06	3.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.93	119.23	-0.245%	0.845%	2.925%	6.343%	0.74	3.95	3.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.02	121.39	-0.307%	1.130%	3.312%	7.750%	0.97	4.63	4.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.99	129.35	-0.279%	1.275%	3.818%	8.661%	1.04	4.66	4.61
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	118.81	-0.309%	1.335%	0.185%	5.169%	1.32	5.27	5.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.71	125.11	-0.321%	1.425%	4.315%	9.902%	1.44	5.51	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.64	115.08	-0.378%	1.455%	4.999%	7.561%	2.16	7.60	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.13	109.59	-0.420%	1.516%	5.534%		2.43	8.45	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.32	127.82	-0.393%	1.833%	5.868%	7.803%	2.60	8.61	8.39