

Irish Stock Exchange Daily Bond Index Report

Monday 23 June, 2014

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Bond Indices Performance

Index	Close Value 23-Jun-2014	Previous Close Value 20-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.99	116.77	0.184%	1.08%	2.87%	6.19%	16.99%	5.23	5.15	1.64
All Bond Index (Return)	182.56	182.17	0.214%	1.32%	2.77%	7.09%	82.56%	5.23	5.15	1.64
Under 3 Bond Index (Clean)	98.78	98.77	0.005%	0.06%	-0.38%	-0.82%	-1.22%	1.57	1.57	0.25
Under 3 Bond Index (Return)	141.63	141.57	0.039%	0.34%	-2.66%	-2.08%	41.63%	1.57	1.57	0.25
Under 5 Bond Index (Clean)	109.84	109.77	0.058%	0.35%	0.74%	1.65%	9.84%	3.15	3.13	0.68
Under 5 Bond Index (Return)	161.50	161.36	0.090%	0.64%	0.27%	2.22%	61.50%	3.15	3.13	0.68
Under 10 Bond Index (Clean)	115.82	115.64	0.152%	0.93%	2.48%	5.30%	15.82%	4.66	4.59	1.35
Under 10 Bond Index (Return)	175.93	175.61	0.182%	1.18%	2.20%	6.02%	75.93%	4.66	4.59	1.35
5 Plus Bond Index (Clean)	122.69	122.36	0.268%	1.43%	3.91%	8.55%	22.69%	6.61	6.48	1.94
5 Plus Bond Index (Return)	197.89	197.30	0.296%	1.66%	3.99%	9.61%	97.89%	6.61	6.48	1.94
10 Plus Bond Index (Clean)	127.09	126.61	0.374%	1.93%	5.23%	11.02%	27.09%	8.59	8.38	2.56
10 Plus Bond Index (Return)	214.82	213.95	0.404%	2.20%	6.25%	13.07%	114.82%	8.59	8.38	2.56

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	102.84	1.54	125	104.38	0.00	2,230	2,293	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.19	6.99	305	116.18	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.83	0.83	66	108.66	0.00	10,168	10,964	11049
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.45	3.74	248	120.19	0.00	6,389	7,440	7679
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.97	3.06	248	119.03	0.00	9,256	10,734	11016
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.66	0.06	5	116.72	0.00	7,700	8,983	8987
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.03	4.01	248	129.04	0.00	6,767	8,460	8732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.79	0.81	66	118.61	0.00	11,809	13,910	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.66	3.40	248	125.06	0.00	9,052	11,013	11320
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.88	1.02	95	114.90	0.00	5,000	5,694	5745
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.40	0.90	97	109.30	0.00	6,637	7,194	7254
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.27	1.51	102	127.78	0.00	11,745	14,831	15008

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 23-Jun-2014	Previous Index Price 20-Jun-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.84	102.85	-0.008%	-0.139%	-0.777%	-1.964%	0.12	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	109.19	109.20	-0.011%	-0.234%	-1.297%	-3.461%	0.20	1.07	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	107.83	107.82	0.007%	0.105%	-0.291%	-0.468%	0.26	1.77	1.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.39	0.052%	0.360%	0.801%	2.432%	0.48	3.04	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.97	115.91	0.047%	0.689%	2.145%	4.543%	0.73	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.66	116.47	0.156%	1.006%	2.610%	6.100%	0.96	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.03	124.87	0.135%	1.038%	2.825%	6.397%	1.03	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	117.79	117.53	0.225%	1.225%	3.374%	7.618%	1.30	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.66	121.34	0.264%	1.474%	3.710%	8.178%	1.39	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.88	113.56	0.286%	1.461%	4.412%	9.999%	2.14	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.40	108.09	0.282%	1.479%	4.950%		2.42	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.27	125.80	0.374%	1.935%	5.229%	10.989%	2.56	8.59	8.38

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 23-Jun-2014	Previous Index Price 20-Jun-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.38	104.35	0.028%	0.147%	0.222%	-4.058%	0.12	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	116.18	116.12	0.049%	0.234%	0.404%	0.044%	0.20	1.07	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.66	108.61	0.041%	0.383%	-3.428%	-2.613%	0.26	1.77	1.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.19	120.08	0.087%	0.652%	1.856%	4.692%	0.48	3.04	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.03	118.93	0.077%	0.923%	3.004%	6.424%	0.73	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.72	116.50	0.187%	-2.464%	-0.359%	3.921%	0.96	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.04	128.83	0.168%	1.314%	3.858%	8.702%	1.03	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	118.30	0.255%	1.472%	0.321%	5.312%	1.30	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	124.70	0.290%	1.705%	4.603%	10.205%	1.39	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.90	114.54	0.312%	1.678%	5.230%	7.798%	2.14	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.30	108.97	0.306%	1.677%	5.701%		2.42	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.78	127.27	0.404%	2.202%	6.251%	8.193%	2.56	8.59	8.38