

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 June, 2014

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Bond Indices Performance

Index	Close Value 24-Jun-2014	Previous Close Value 23-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.13	116.99	0.119%	1.20%	3.00%	6.32%	17.13%	5.23	5.15	1.62
All Bond Index (Return)	182.79	182.56	0.128%	1.45%	2.90%	7.23%	82.79%	5.23	5.15	1.62
Under 3 Bond Index (Clean)	98.78	98.78	-0.002%	0.06%	-0.39%	-0.82%	-1.22%	1.57	1.57	0.25
Under 3 Bond Index (Return)	141.64	141.63	0.010%	0.35%	-2.65%	-2.07%	41.64%	1.57	1.57	0.25
Under 5 Bond Index (Clean)	109.88	109.84	0.041%	0.39%	0.78%	1.70%	9.88%	3.14	3.12	0.66
Under 5 Bond Index (Return)	161.59	161.50	0.052%	0.69%	0.33%	2.27%	61.59%	3.14	3.12	0.66
Under 10 Bond Index (Clean)	115.96	115.82	0.117%	1.05%	2.60%	5.42%	15.96%	4.66	4.59	1.32
Under 10 Bond Index (Return)	176.15	175.93	0.126%	1.30%	2.32%	6.15%	76.15%	4.66	4.59	1.32
5 Plus Bond Index (Clean)	122.90	122.69	0.170%	1.60%	4.09%	8.73%	22.90%	6.61	6.48	1.91
5 Plus Bond Index (Return)	198.24	197.89	0.178%	1.84%	4.17%	9.81%	98.24%	6.61	6.48	1.91
10 Plus Bond Index (Clean)	127.26	127.09	0.133%	2.07%	5.37%	11.16%	27.26%	8.59	8.38	2.55
10 Plus Bond Index (Return)	215.12	214.82	0.142%	2.35%	6.40%	13.23%	115.12%	8.59	8.38	2.55

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	102.83	1.55	126	104.38	0.00	2,230	2,293	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.17	7.01	306	116.19	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.83	0.84	67	108.67	0.00	10,168	10,964	11050
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.46	3.75	249	120.22	0.00	6,389	7,441	7681
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.02	3.07	249	119.09	0.00	9,256	10,738	11022
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.81	0.07	6	116.88	0.00	7,700	8,994	9000
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.17	4.03	249	129.19	0.00	6,767	8,469	8742
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.03	0.83	67	118.85	0.00	11,809	13,938	14035
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.83	3.41	249	125.24	0.00	9,052	11,028	11336
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.17	1.03	96	115.19	0.00	5,000	5,708	5760
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.67	0.91	98	109.59	0.00	6,637	7,213	7273
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.44	1.52	103	127.96	0.00	11,745	14,851	15029

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jun-2014	Previous Index Price 23-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	102.83	102.84	-0.012%	-0.151%	-0.788%	-1.975%	0.12	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	109.17	109.19	-0.016%	-0.250%	-1.313%	-3.476%	0.20	1.07	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	107.83	107.83	0.000%	0.105%	-0.291%	-0.468%	0.26	1.77	1.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.45	0.009%	0.369%	0.809%	2.441%	0.47	3.04	3.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.02	115.97	0.041%	0.729%	2.186%	4.586%	0.71	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.81	116.66	0.133%	1.140%	2.746%	6.241%	0.93	4.61	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.17	125.03	0.106%	1.145%	2.933%	6.510%	1.01	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.03	117.79	0.200%	1.427%	3.581%	7.832%	1.26	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.83	121.66	0.136%	1.611%	3.851%	8.325%	1.37	5.49	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.17	113.88	0.253%	1.718%	4.676%	10.277%	2.11	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.67	108.40	0.254%	1.737%	5.217%		2.39	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.44	126.27	0.133%	2.071%	5.369%	11.137%	2.55	8.59	8.38

Return Price Performance			Index Price 24-Jun-2014	Previous Index Price 23-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	104.38	104.38	0.000%	0.147%	0.222%	-4.058%	0.12	0.65	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	116.19	116.18	0.004%	0.238%	0.408%	0.048%	0.20	1.07	1.07
IE0006857530	0685753	4.6 Treas Bnd 2016	108.67	108.66	0.012%	0.395%	-3.416%	-2.601%	0.26	1.77	1.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.22	120.19	0.022%	0.674%	1.878%	4.714%	0.47	3.04	3.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.09	119.03	0.050%	0.973%	3.056%	6.478%	0.71	3.94	3.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.88	116.72	0.143%	-2.324%	-0.216%	4.070%	0.93	4.61	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.19	129.04	0.115%	1.431%	3.978%	8.827%	1.01	4.64	4.59
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.61	0.209%	1.685%	0.531%	5.533%	1.26	5.26	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.24	125.06	0.143%	1.850%	4.753%	10.362%	1.37	5.49	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.19	114.90	0.259%	1.942%	5.503%	8.077%	2.11	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.59	109.30	0.260%	1.941%	5.975%		2.39	8.43	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.96	127.78	0.142%	2.348%	6.403%	8.347%	2.55	8.59	8.38