

# Irish Stock Exchange Daily Bond Index Report

Wednesday 25 June, 2014

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## Bond Indices Performance

Index	Close Value 25-Jun-2014	Previous Close Value 24-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.27	117.13	0.120%	1.32%	3.12%	6.45%	17.27%	5.22	5.14	1.59
All Bond Index (Return)	183.03	182.79	0.129%	1.59%	3.03%	7.37%	83.03%	5.22	5.14	1.59
Under 3 Bond Index (Clean)	98.76	98.78	-0.013%	0.05%	-0.40%	-0.84%	-1.24%	1.56	1.56	0.23
Under 3 Bond Index (Return)	141.64	141.64	-0.001%	0.35%	-2.65%	-2.07%	41.64%	1.56	1.56	0.23
Under 5 Bond Index (Clean)	109.93	109.88	0.044%	0.44%	0.82%	1.74%	9.93%	3.14	3.12	0.64
Under 5 Bond Index (Return)	161.68	161.59	0.054%	0.75%	0.38%	2.33%	61.68%	3.14	3.12	0.64
Under 10 Bond Index (Clean)	116.09	115.96	0.112%	1.16%	2.72%	5.54%	16.09%	4.65	4.59	1.29
Under 10 Bond Index (Return)	176.37	176.15	0.121%	1.43%	2.45%	6.28%	76.37%	4.65	4.59	1.29
5 Plus Bond Index (Clean)	123.11	122.90	0.171%	1.77%	4.26%	8.92%	23.11%	6.60	6.48	1.89
5 Plus Bond Index (Return)	198.59	198.24	0.179%	2.03%	4.36%	10.00%	98.59%	6.60	6.48	1.89
10 Plus Bond Index (Clean)	127.47	127.26	0.166%	2.24%	5.54%	11.35%	27.47%	8.59	8.38	2.53
10 Plus Bond Index (Return)	215.50	215.12	0.176%	2.53%	6.59%	13.43%	115.50%	8.59	8.38	2.53

## 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	102.81	1.57	127	104.37	0.00	2,230	2,293	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.13	7.04	307	116.16	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.86	68	108.67	0.00	10,168	10,963	11050
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.49	3.77	250	120.26	0.00	6,389	7,443	7684
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	3.08	250	119.15	0.00	9,256	10,743	11028
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.97	0.08	7	117.06	0.00	7,700	9,007	9013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.34	4.04	250	129.38	0.00	6,767	8,481	8755
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	0.84	68	119.08	0.00	11,809	13,963	14062
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.00	3.43	250	125.43	0.00	9,052	11,044	11354
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.32	1.04	97	115.35	0.00	5,000	5,716	5768
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.96	0.92	99	109.88	0.00	6,637	7,232	7293
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.65	1.54	104	128.19	0.00	11,745	14,875	15056



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Jun-2014	Previous Index Price 24-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	102.81	102.83	-0.019%	-0.170%	-0.808%	-1.994%	0.10	0.64	0.64
IE0004680173	0468017	8.25 Treas Bnd 2015	109.13	109.17	-0.042%	-0.292%	-1.355%	-3.517%	0.18	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.83	-0.012%	0.093%	-0.303%	-0.480%	0.24	1.76	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	116.46	0.026%	0.395%	0.835%	2.467%	0.46	3.03	3.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	116.02	0.047%	0.777%	2.235%	4.635%	0.69	3.93	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.97	116.81	0.140%	1.281%	2.889%	6.389%	0.89	4.60	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.34	125.17	0.138%	1.285%	3.076%	6.657%	0.97	4.63	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.03	0.184%	1.613%	3.771%	8.031%	1.22	5.25	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.00	121.83	0.146%	1.760%	4.002%	8.483%	1.34	5.49	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.32	114.17	0.129%	1.849%	4.811%	10.419%	2.09	7.58	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.96	108.67	0.264%	2.005%	5.495%		2.36	8.43	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.65	126.44	0.166%	2.240%	5.544%	11.321%	2.53	8.59	8.38

Return Price Performance			Index Price 25-Jun-2014	Previous Index Price 24-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	104.37	104.38	-0.008%	0.139%	0.214%	-4.065%	0.10	0.64	0.64
IE0004680173	0468017	8.25 Treas Bnd 2015	116.16	116.19	-0.021%	0.217%	0.387%	0.028%	0.18	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	108.67	108.67	0.000%	0.395%	-3.416%	-2.601%	0.24	1.76	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.26	120.22	0.037%	0.712%	1.916%	4.753%	0.46	3.03	3.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.15	119.09	0.056%	1.030%	3.114%	6.538%	0.69	3.93	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.06	116.88	0.150%	-2.178%	-0.067%	4.226%	0.89	4.60	4.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.38	129.19	0.146%	1.579%	4.130%	8.987%	0.97	4.63	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.08	118.85	0.193%	1.880%	0.725%	5.736%	1.22	5.25	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.43	125.24	0.153%	2.006%	4.912%	10.531%	1.34	5.49	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.35	115.19	0.137%	2.081%	5.647%	8.225%	2.09	7.58	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.88	109.59	0.271%	2.218%	6.263%		2.36	8.43	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.19	127.96	0.176%	2.527%	6.590%	8.537%	2.53	8.59	8.38