

# Irish Stock Exchange Daily Bond Index Report

Friday 27 June, 2014

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## Bond Indices Performance

Index	Close Value 27-Jun-2014	Previous Close Value 26-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.40	117.44	-0.030%	1.43%	3.24%	6.57%	17.40%	5.22	5.14	1.56
All Bond Index (Return)	183.28	183.31	-0.018%	1.72%	3.17%	7.51%	83.28%	5.22	5.14	1.56
Under 3 Bond Index (Clean)	98.77	98.78	-0.009%	0.05%	-0.39%	-0.83%	-1.23%	1.56	1.55	0.22
Under 3 Bond Index (Return)	141.68	141.68	0.003%	0.38%	-2.62%	-2.04%	41.68%	1.56	1.55	0.22
Under 5 Bond Index (Clean)	109.93	109.98	-0.037%	0.44%	0.83%	1.74%	9.93%	3.13	3.11	0.63
Under 5 Bond Index (Return)	161.72	161.76	-0.025%	0.77%	0.41%	2.36%	61.72%	3.13	3.11	0.63
Under 10 Bond Index (Clean)	116.19	116.23	-0.029%	1.25%	2.81%	5.63%	16.19%	4.65	4.59	1.27
Under 10 Bond Index (Return)	176.56	176.60	-0.018%	1.54%	2.56%	6.40%	76.56%	4.65	4.59	1.27
5 Plus Bond Index (Clean)	123.34	123.37	-0.025%	1.96%	4.46%	9.12%	23.34%	6.60	6.48	1.86
5 Plus Bond Index (Return)	199.01	199.03	-0.014%	2.24%	4.57%	10.23%	99.01%	6.60	6.48	1.86
10 Plus Bond Index (Clean)	127.79	127.83	-0.034%	2.50%	5.81%	11.63%	27.79%	8.58	8.38	2.49
10 Plus Bond Index (Return)	216.09	216.14	-0.022%	2.81%	6.88%	13.74%	116.09%	8.58	8.38	2.49

## 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	102.82	1.59	129	104.41	0.00	2,230	2,293	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.12	7.08	309	116.20	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.88	70	108.70	0.00	10,168	10,964	11053
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.42	3.80	252	120.22	0.00	6,389	7,438	7681
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	3.11	252	119.22	0.00	9,256	10,747	11034
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.00	0.11	9	117.11	0.00	7,700	9,009	9017
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.47	4.07	252	129.54	0.00	6,767	8,490	8765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.47	0.86	70	119.33	0.00	11,809	13,990	14092
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	3.45	252	125.64	0.00	9,052	11,060	11373
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.55	1.06	99	115.61	0.00	5,000	5,728	5780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.17	0.94	101	110.11	0.00	6,637	7,246	7308
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.97	1.57	106	128.54	0.00	11,745	14,913	15097



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## Bond Index Constituent

Clean Price Performance			Index Price 27-Jun-2014	Previous Index Price 26-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	102.82	102.81	0.005%	-0.160%	-0.798%	-1.985%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	109.12	109.13	-0.008%	-0.299%	-1.361%	-3.523%	0.15	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.83	-0.012%	0.097%	-0.299%	-0.475%	0.23	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.42	116.51	-0.077%	0.332%	0.772%	2.403%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	116.15	-0.033%	0.812%	2.270%	4.671%	0.68	3.92	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.00	117.06	-0.050%	1.305%	2.913%	6.414%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.47	125.51	-0.029%	1.390%	3.183%	6.768%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.47	118.45	0.017%	1.806%	3.968%	8.236%	1.18	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	122.25	-0.056%	1.912%	4.157%	8.645%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.55	114.55	0.004%	2.058%	5.026%	10.646%	2.06	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.17	109.23	-0.058%	2.202%	5.698%		2.33	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.97	127.01	-0.034%	2.500%	5.813%	11.604%	2.49	8.58	8.38

Return Price Performance			Index Price 27-Jun-2014	Previous Index Price 26-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	104.41	104.39	0.016%	0.173%	0.248%	-4.033%	0.05	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	116.20	116.19	0.012%	0.251%	0.421%	0.061%	0.15	1.06	1.06
IE0006857530	0685753	4.6 Treas Bnd 2016	108.70	108.70	0.000%	0.423%	-3.390%	-2.574%	0.23	1.75	1.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.22	120.29	-0.062%	0.676%	1.880%	4.716%	0.47	3.02	3.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.22	119.24	-0.021%	1.085%	3.170%	6.596%	0.68	3.92	3.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.11	117.15	-0.039%	-2.135%	-0.023%	4.271%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.54	129.56	-0.016%	1.706%	4.260%	9.123%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	119.30	0.027%	2.094%	0.936%	5.958%	1.18	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.64	125.69	-0.043%	2.176%	5.088%	10.716%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.61	115.59	0.014%	2.309%	5.883%	8.467%	2.06	7.57	7.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.11	110.16	-0.048%	2.431%	6.484%		2.33	8.42	8.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.54	128.57	-0.022%	2.809%	6.883%	8.836%	2.49	8.58	8.38