

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 June, 2014

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Bond Indices Performance

Index	Close Value 03-Jun-2014	Previous Close Value 30-May-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.87	115.74	0.106%	0.11%	1.89%	5.17%	15.87%	5.25	5.15	1.84
All Bond Index (Return)	180.44	180.17	0.149%	0.15%	1.58%	5.85%	80.44%	5.25	5.15	1.84
Under 3 Bond Index (Clean)	98.72	98.72	0.001%	0.00%	-0.45%	-0.88%	-1.28%	1.63	1.62	0.42
Under 3 Bond Index (Return)	141.21	141.14	0.047%	0.05%	-2.94%	-2.37%	41.21%	1.63	1.62	0.42
Under 5 Bond Index (Clean)	109.54	109.45	0.079%	0.08%	0.47%	1.38%	9.54%	2.79	2.77	0.71
Under 5 Bond Index (Return)	160.67	160.48	0.123%	0.12%	-0.24%	1.69%	60.67%	2.79	2.77	0.71
Under 10 Bond Index (Clean)	114.87	114.75	0.100%	0.10%	1.64%	4.43%	14.87%	4.68	4.61	1.55
Under 10 Bond Index (Return)	174.13	173.89	0.142%	0.14%	1.15%	4.93%	74.13%	4.68	4.61	1.55
5 Plus Bond Index (Clean)	121.11	120.97	0.120%	0.12%	2.57%	7.15%	21.11%	6.36	6.24	2.07
5 Plus Bond Index (Return)	194.96	194.65	0.161%	0.16%	2.45%	7.99%	94.96%	6.36	6.24	2.07
10 Plus Bond Index (Clean)	124.86	124.68	0.145%	0.15%	3.38%	9.07%	24.86%	8.63	8.39	2.78
10 Plus Bond Index (Return)	210.59	210.19	0.192%	0.19%	4.16%	10.84%	110.59%	8.63	8.39	2.78

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	102.97	1.30	105	104.27	0.00	2,230	2,296	2325
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.42	6.53	285	115.95	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.72	0.58	46	108.30	0.00	10,168	10,953	11012
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.20	3.44	228	119.64	0.00	6,389	7,424	7644
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.33	2.81	228	118.14	0.00	9,256	10,674	10934
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.71	4.22	350	119.93	0.00	7,700	8,910	9235
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.93	3.69	228	127.62	0.00	6,767	8,386	8635
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.50	0.57	46	117.07	0.00	11,809	13,758	13825
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.09	3.12	228	123.21	0.00	9,052	10,871	11153
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.25	0.80	75	113.05	0.00	5,000	5,612	5652
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.79	0.72	77	107.51	0.00	6,637	7,087	7135
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	124.05	1.21	82	125.27	0.00	11,745	14,570	14713

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Bond Index Constituent

Clean Price Performance			Index Price 03-Jun-2014	Previous Index Price 30-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.97	102.98	-0.010%	-0.010%	-0.648%	-1.837%	0.27	0.70	0.70
IE0004680173	0468017	8.25 Treas Bnd 2015	109.42	109.45	-0.022%	-0.022%	-1.087%	-3.255%	0.37	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	107.72	107.72	0.003%	0.003%	-0.393%	-0.570%	0.44	1.82	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.20	116.04	0.142%	0.142%	0.582%	2.210%	0.62	3.09	3.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.33	115.18	0.130%	0.130%	1.578%	3.964%	0.90	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.71	115.49	0.190%	0.190%	1.781%	5.243%	1.17	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.93	123.75	0.147%	0.147%	1.918%	5.459%	1.26	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.50	116.37	0.116%	0.116%	2.242%	6.439%	1.54	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.09	119.89	0.164%	0.164%	2.372%	6.782%	1.65	5.54	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.25	112.24	0.007%	0.007%	2.916%	8.423%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.79	106.82	-0.028%	-0.028%	3.392%		2.60	8.48	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.05	123.87	0.145%	0.145%	3.382%	9.040%	2.78	8.63	8.39

Return Price Performance			Index Price 03-Jun-2014	Previous Index Price 30-May-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.27	104.23	0.037%	0.037%	0.112%	-4.163%	0.27	0.70	0.70
IE0004680173	0468017	8.25 Treas Bnd 2015	115.95	115.91	0.038%	0.038%	0.207%	-0.152%	0.37	1.13	1.13
IE0006857530	0685753	4.6 Treas Bnd 2016	108.30	108.24	0.049%	0.049%	-3.750%	-2.937%	0.44	1.82	1.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.64	119.41	0.189%	0.189%	1.387%	4.210%	0.62	3.09	3.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.14	117.94	0.169%	0.169%	2.234%	5.629%	0.90	3.99	3.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.93	119.66	0.225%	0.225%	2.388%	6.786%	1.17	4.49	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.62	127.37	0.194%	0.194%	2.710%	7.501%	1.26	4.69	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	117.07	116.89	0.158%	0.158%	-0.978%	3.949%	1.54	5.31	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.21	122.96	0.205%	0.205%	3.061%	8.580%	1.65	5.54	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.05	113.00	0.044%	0.044%	3.539%	6.066%	2.34	7.63	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.51	107.50	0.007%	0.007%	3.964%		2.60	8.48	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.27	125.03	0.192%	0.192%	4.162%	6.065%	2.78	8.63	8.39