

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 June, 2014

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Bond Indices Performance

Index	Close Value 04-Jun-2014	Previous Close Value 03-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.63	115.87	-0.202%	-0.10%	1.68%	4.96%	15.63%	5.24	5.14	1.88
All Bond Index (Return)	180.10	180.44	-0.188%	-0.04%	1.39%	5.65%	80.10%	5.24	5.14	1.88
Under 3 Bond Index (Clean)	98.63	98.72	-0.087%	-0.09%	-0.53%	-0.97%	-1.37%	1.62	1.61	0.46
Under 3 Bond Index (Return)	141.10	141.21	-0.075%	-0.03%	-3.02%	-2.44%	41.10%	1.62	1.61	0.46
Under 5 Bond Index (Clean)	109.38	109.54	-0.140%	-0.06%	0.32%	1.24%	9.38%	2.78	2.76	0.75
Under 5 Bond Index (Return)	160.47	160.67	-0.126%	0.00%	-0.37%	1.57%	60.47%	2.78	2.76	0.75
Under 10 Bond Index (Clean)	114.63	114.87	-0.202%	-0.10%	1.43%	4.22%	14.63%	4.67	4.60	1.59
Under 10 Bond Index (Return)	173.81	174.13	-0.187%	-0.05%	0.96%	4.74%	73.81%	4.67	4.60	1.59
5 Plus Bond Index (Clean)	120.83	121.11	-0.230%	-0.11%	2.33%	6.90%	20.83%	6.35	6.22	2.10
5 Plus Bond Index (Return)	194.54	194.96	-0.216%	-0.05%	2.23%	7.76%	94.54%	6.35	6.22	2.10
10 Plus Bond Index (Clean)	124.60	124.86	-0.204%	-0.06%	3.17%	8.84%	24.60%	8.61	8.38	2.81
10 Plus Bond Index (Return)	210.19	210.59	-0.190%	0.00%	3.96%	10.63%	110.19%	8.61	8.38	2.81

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	102.90	1.31	106	104.21	0.00	2,230	2,295	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.30	6.55	286	115.86	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.62	0.59	47	108.21	0.00	10,168	10,943	11003
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.95	3.45	229	119.40	0.00	6,389	7,408	7629
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.15	2.82	229	117.97	0.00	9,256	10,658	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.55	4.23	351	119.78	0.00	7,700	8,897	9223
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.70	3.70	229	127.40	0.00	6,767	8,370	8621
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.25	0.58	47	116.83	0.00	11,809	13,728	13796
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.70	3.14	229	122.84	0.00	9,052	10,835	11119
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	111.90	0.81	76	112.71	0.00	5,000	5,595	5636
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	106.50	0.73	78	107.23	0.00	6,637	7,068	7117
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	123.80	1.23	83	125.03	0.00	11,745	14,541	14685

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Bond Index Constituent

Clean Price Performance			Index Price 04-Jun-2014	Previous Index Price 03-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	102.90	102.97	-0.071%	-0.081%	-0.719%	-1.907%	0.32	0.70	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	109.30	109.42	-0.108%	-0.130%	-1.194%	-3.360%	0.41	1.12	1.12
IE0006857530	0685753	4.6 Treas Bnd 2016	107.62	107.72	-0.091%	-0.088%	-0.484%	-0.660%	0.47	1.82	1.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.95	116.20	-0.215%	-0.073%	0.365%	1.990%	0.68	3.09	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.15	115.33	-0.152%	-0.022%	1.424%	3.806%	0.94	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.55	115.71	-0.141%	0.049%	1.638%	5.095%	1.19	4.48	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.70	123.93	-0.186%	-0.039%	1.729%	5.263%	1.29	4.68	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	116.25	116.50	-0.217%	-0.101%	2.020%	6.208%	1.57	5.30	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.70	120.09	-0.325%	-0.161%	2.039%	6.435%	1.70	5.53	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	111.90	112.25	-0.310%	-0.303%	2.597%	8.087%	2.38	7.62	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	106.50	106.79	-0.270%	-0.298%	3.113%		2.64	8.47	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	123.80	124.05	-0.204%	-0.059%	3.171%	8.818%	2.81	8.61	8.38

Return Price Performance			Index Price 04-Jun-2014	Previous Index Price 03-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	104.21	104.27	-0.058%	-0.020%	0.055%	-4.218%	0.32	0.70	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.95	-0.082%	-0.044%	0.125%	-0.233%	0.41	1.12	1.12
IE0006857530	0685753	4.6 Treas Bnd 2016	108.21	108.30	-0.078%	-0.030%	-3.825%	-3.013%	0.47	1.82	1.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.40	119.64	-0.196%	-0.008%	1.188%	4.005%	0.68	3.09	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	118.14	-0.138%	0.031%	2.093%	5.484%	0.94	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.78	119.93	-0.126%	0.099%	2.259%	6.651%	1.19	4.48	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.40	127.62	-0.167%	0.027%	2.538%	7.321%	1.29	4.68	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	116.83	117.07	-0.206%	-0.048%	-1.182%	3.735%	1.57	5.30	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.84	123.21	-0.305%	-0.101%	2.746%	8.248%	1.70	5.53	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.71	113.05	-0.298%	-0.254%	3.230%	5.749%	2.38	7.62	7.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.23	107.51	-0.259%	-0.252%	3.695%		2.64	8.47	8.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.03	125.27	-0.190%	0.002%	3.964%	5.864%	2.81	8.61	8.38