

Irish Stock Exchange Daily Bond Index Report

Thursday 5 June, 2014

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Bond Indices Performance

Index	Close Value 05-Jun-2014	Previous Close Value 04-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.10	115.63	0.402%	0.31%	2.09%	5.38%	16.10%	5.24	5.15	1.80
All Bond Index (Return)	180.83	180.10	0.406%	0.37%	1.80%	6.08%	80.83%	5.24	5.15	1.80
Under 3 Bond Index (Clean)	98.67	98.63	0.044%	-0.04%	-0.49%	-0.93%	-1.33%	1.62	1.61	0.43
Under 3 Bond Index (Return)	141.18	141.10	0.055%	0.03%	-2.96%	-2.39%	41.18%	1.62	1.61	0.43
Under 5 Bond Index (Clean)	109.57	109.38	0.173%	0.11%	0.50%	1.41%	9.57%	2.78	2.76	0.69
Under 5 Bond Index (Return)	160.76	160.47	0.181%	0.18%	-0.19%	1.75%	60.76%	2.78	2.76	0.69
Under 10 Bond Index (Clean)	115.05	114.63	0.366%	0.26%	1.80%	4.60%	15.05%	4.67	4.60	1.51
Under 10 Bond Index (Return)	174.45	173.81	0.371%	0.32%	1.34%	5.12%	74.45%	4.67	4.60	1.51
5 Plus Bond Index (Clean)	121.45	120.83	0.506%	0.40%	2.85%	7.44%	21.45%	6.36	6.23	2.02
5 Plus Bond Index (Return)	195.53	194.54	0.508%	0.45%	2.75%	8.31%	95.53%	6.36	6.23	2.02
10 Plus Bond Index (Clean)	125.36	124.60	0.612%	0.55%	3.80%	9.51%	25.36%	8.62	8.39	2.73
10 Plus Bond Index (Return)	211.49	210.19	0.618%	0.62%	4.61%	11.32%	111.49%	8.62	8.39	2.73

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	102.92	1.32	107	104.24	0.00	2,230	2,295	2324
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.33	6.58	287	115.91	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	0.61	48	108.28	0.00	10,168	10,949	11010
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.24	3.47	230	119.71	0.00	6,389	7,427	7648
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.47	2.84	230	118.31	0.00	9,256	10,687	10950
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.94	4.24	352	120.18	0.00	7,700	8,927	9254
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.23	3.72	230	127.95	0.00	6,767	8,406	8658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.72	0.59	48	117.31	0.00	11,809	13,784	13853
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.31	3.15	230	123.46	0.00	9,052	10,891	11176
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	112.66	0.82	77	113.49	0.00	5,000	5,633	5674
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	107.18	0.74	79	107.91	0.00	6,637	7,113	7162
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	124.56	1.24	84	125.80	0.00	11,745	14,630	14776

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jun-2014	Previous Index Price 04-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	102.92	102.90	0.019%	-0.061%	-0.700%	-1.888%	0.28	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	109.33	109.30	0.025%	-0.105%	-1.170%	-3.336%	0.37	1.12	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	107.62	0.049%	-0.039%	-0.435%	-0.611%	0.44	1.81	1.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	115.95	0.253%	0.179%	0.619%	2.247%	0.60	3.08	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.47	115.15	0.278%	0.256%	1.706%	4.095%	0.87	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.94	115.55	0.338%	0.387%	1.981%	5.450%	1.12	4.48	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.23	123.70	0.431%	0.392%	2.167%	5.717%	1.20	4.68	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	116.72	116.25	0.407%	0.305%	2.435%	6.640%	1.50	5.30	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.31	119.70	0.512%	0.350%	2.562%	6.980%	1.61	5.53	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	112.66	111.90	0.682%	0.377%	3.296%	8.824%	2.29	7.62	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.18	106.50	0.634%	0.334%	3.766%		2.56	8.47	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	124.56	123.80	0.612%	0.553%	3.803%	9.484%	2.73	8.62	8.39

Return Price Performance			Index Price 05-Jun-2014	Previous Index Price 04-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	104.24	104.21	0.031%	0.011%	0.085%	-4.189%	0.28	0.69	0.69
IE0004680173	0468017	8.25 Treas Bnd 2015	115.91	115.86	0.043%	-0.001%	0.169%	-0.190%	0.37	1.12	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.28	108.21	0.060%	0.030%	-3.767%	-2.955%	0.44	1.81	1.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.71	119.40	0.257%	0.250%	1.448%	4.273%	0.60	3.08	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.31	117.97	0.282%	0.313%	2.382%	5.781%	0.87	3.98	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.18	119.78	0.336%	0.435%	2.602%	7.009%	1.12	4.48	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.95	127.40	0.430%	0.457%	2.980%	7.783%	1.20	4.68	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	117.31	116.83	0.415%	0.367%	-0.771%	4.165%	1.50	5.30	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.46	122.84	0.510%	0.408%	3.270%	8.800%	1.61	5.53	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.49	112.71	0.686%	0.430%	3.938%	6.475%	2.29	7.62	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	107.91	107.23	0.638%	0.384%	4.357%		2.56	8.47	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.80	125.03	0.617%	0.619%	4.606%	6.517%	2.73	8.62	8.39