

Irish Stock Exchange Daily Bond Index Report

Tuesday 10 June, 2014

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Bond Indices Performance

Index	Close Value 10-Jun-2014	Previous Close Value 09-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.14	117.12	0.019%	1.21%	3.01%	6.33%	17.14%	5.25	5.16	1.63
All Bond Index (Return)	182.53	182.48	0.030%	1.31%	2.76%	7.08%	82.53%	5.25	5.16	1.63
Under 3 Bond Index (Clean)	98.81	98.81	0.000%	0.10%	-0.35%	-0.79%	-1.19%	1.61	1.60	0.32
Under 3 Bond Index (Return)	141.46	141.44	0.011%	0.22%	-2.77%	-2.20%	41.46%	1.61	1.60	0.32
Under 5 Bond Index (Clean)	109.99	109.97	0.018%	0.49%	0.88%	1.80%	9.99%	2.77	2.76	0.54
Under 5 Bond Index (Return)	161.46	161.41	0.029%	0.61%	0.25%	2.19%	61.46%	2.77	2.76	0.54
Under 10 Bond Index (Clean)	116.00	115.98	0.014%	1.09%	2.64%	5.46%	16.00%	4.67	4.61	1.34
Under 10 Bond Index (Return)	175.95	175.91	0.024%	1.19%	2.21%	6.03%	75.95%	4.67	4.61	1.34
5 Plus Bond Index (Clean)	122.82	122.80	0.020%	1.54%	4.02%	8.66%	22.82%	6.36	6.24	1.84
5 Plus Bond Index (Return)	197.82	197.76	0.029%	1.63%	3.95%	9.57%	97.82%	6.36	6.24	1.84
10 Plus Bond Index (Clean)	127.09	127.03	0.050%	1.94%	5.23%	11.02%	27.09%	8.63	8.41	2.57
10 Plus Bond Index (Return)	214.50	214.37	0.060%	2.05%	6.09%	12.90%	114.50%	8.63	8.41	2.57

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	1.38	112	104.30	0.00	2,230	2,295	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.39	6.69	292	116.08	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	0.67	53	108.52	0.00	10,168	10,967	11035
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.45	3.54	235	119.99	0.00	6,389	7,440	7666
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.43	2.90	235	119.33	0.00	9,256	10,776	11044
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.07	4.30	357	121.37	0.00	7,700	9,014	9346
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.44	3.80	235	129.24	0.00	6,767	8,488	8745
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.91	0.65	53	118.57	0.00	11,809	13,924	14001
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.59	3.22	235	124.81	0.00	9,052	11,007	11298
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.99	0.88	82	114.87	0.00	5,000	5,700	5743
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.61	0.78	84	109.39	0.00	6,637	7,208	7260
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.27	1.32	89	127.59	0.00	11,745	14,831	14986

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jun-2014	Previous Index Price 09-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	102.93	-0.015%	-0.066%	-0.704%	-1.892%	0.23	0.69	0.68
IE0004680173	0468017	8.25 Treas Bnd 2015	109.39	109.39	0.000%	-0.053%	-1.118%	-3.285%	0.27	1.11	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.85	0.003%	0.128%	-0.268%	-0.445%	0.33	1.80	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.47	-0.015%	0.356%	0.796%	2.428%	0.53	3.07	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.43	116.36	0.064%	1.090%	2.552%	4.960%	0.65	3.97	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.07	117.05	0.013%	1.364%	2.973%	6.476%	0.90	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.44	125.43	0.012%	1.367%	3.160%	6.744%	0.99	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	117.91	117.93	-0.013%	1.328%	3.480%	7.727%	1.30	5.29	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.59	121.60	-0.004%	1.418%	3.653%	8.118%	1.42	5.53	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.99	113.95	0.035%	1.559%	4.513%	10.105%	2.13	7.62	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.61	108.55	0.058%	1.676%	5.154%		2.40	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.27	126.21	0.050%	1.937%	5.232%	10.992%	2.57	8.63	8.41

Return Price Performance			Index Price 10-Jun-2014	Previous Index Price 09-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	104.30	104.30	-0.002%	0.065%	0.140%	-4.136%	0.23	0.69	0.68
IE0004680173	0468017	8.25 Treas Bnd 2015	116.08	116.06	0.020%	0.148%	0.317%	-0.042%	0.27	1.11	1.11
IE0006857530	0685753	4.6 Treas Bnd 2016	108.52	108.51	0.014%	0.255%	-3.551%	-2.737%	0.33	1.80	1.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.99	119.99	-0.002%	0.485%	1.686%	4.517%	0.53	3.07	3.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.33	119.24	0.073%	1.179%	3.265%	6.694%	0.65	3.97	3.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.37	121.34	0.022%	1.427%	3.616%	8.067%	0.90	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.24	129.21	0.025%	1.469%	4.017%	8.869%	0.99	4.68	4.63
IE0034074488	3407448	4.5 Treas Bnd 2020	118.57	118.57	-0.003%	1.438%	0.288%	5.277%	1.30	5.29	5.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.81	124.80	0.007%	1.505%	4.398%	9.989%	1.42	5.53	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.87	114.82	0.044%	1.652%	5.203%	7.770%	2.13	7.62	7.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.39	109.32	0.066%	1.760%	5.787%		2.40	8.47	8.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.59	127.51	0.060%	2.050%	6.093%	8.032%	2.57	8.63	8.41