

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 June, 2014

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Bond Indices Performance

Index	Close Value 11-Jun-2014	Previous Close Value 10-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.92	117.14	-0.195%	1.01%	2.81%	6.13%	16.92%	5.24	5.15	1.66
All Bond Index (Return)	182.20	182.53	-0.180%	1.13%	2.57%	6.89%	82.20%	5.24	5.15	1.66
Under 3 Bond Index (Clean)	98.78	98.81	-0.032%	0.06%	-0.39%	-0.82%	-1.22%	1.60	1.60	0.32
Under 3 Bond Index (Return)	141.43	141.46	-0.020%	0.20%	-2.79%	-2.21%	41.43%	1.60	1.60	0.32
Under 5 Bond Index (Clean)	109.87	109.99	-0.111%	0.38%	0.77%	1.69%	9.87%	2.76	2.75	0.57
Under 5 Bond Index (Return)	161.30	161.46	-0.097%	0.51%	0.15%	2.09%	61.30%	2.76	2.75	0.57
Under 10 Bond Index (Clean)	115.81	116.00	-0.164%	0.92%	2.47%	5.29%	15.81%	4.66	4.60	1.37
Under 10 Bond Index (Return)	175.69	175.95	-0.150%	1.04%	2.05%	5.87%	75.69%	4.66	4.60	1.37
5 Plus Bond Index (Clean)	122.54	122.82	-0.232%	1.30%	3.78%	8.41%	22.54%	6.35	6.23	1.88
5 Plus Bond Index (Return)	197.39	197.82	-0.217%	1.41%	3.72%	9.34%	97.39%	6.35	6.23	1.88
10 Plus Bond Index (Clean)	126.61	127.09	-0.375%	1.56%	4.84%	10.60%	26.61%	8.62	8.40	2.61
10 Plus Bond Index (Return)	213.73	214.50	-0.358%	1.68%	5.71%	12.49%	113.73%	8.62	8.40	2.61

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	1.39	113	104.29	0.00	2,230	2,294	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.31	6.72	293	116.03	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	0.68	54	108.50	0.00	10,168	10,963	11032
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	3.56	236	119.97	0.00	6,389	7,438	7665
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.13	2.91	236	119.04	0.00	9,256	10,748	11017
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.89	4.32	358	121.20	0.00	7,700	9,000	9333
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.21	3.82	236	129.03	0.00	6,767	8,473	8731
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.77	0.67	54	118.43	0.00	11,809	13,907	13985
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.41	3.23	236	124.64	0.00	9,052	10,990	11282
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.65	0.89	83	114.54	0.00	5,000	5,683	5727
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.21	0.79	85	109.00	0.00	6,637	7,182	7234
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	125.80	1.33	90	127.13	0.00	11,745	14,776	14932

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jun-2014	Previous Index Price 10-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	102.92	-0.019%	-0.085%	-0.724%	-1.911%	0.21	0.68	0.68
IE0004680173	0468017	8.25 Treas Bnd 2015	109.31	109.39	-0.068%	-0.121%	-1.185%	-3.351%	0.28	1.10	1.10
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.85	-0.035%	0.093%	-0.303%	-0.480%	0.33	1.80	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.45	-0.033%	0.323%	0.763%	2.394%	0.53	3.07	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.13	116.43	-0.262%	0.825%	2.283%	4.685%	0.71	3.97	3.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.89	117.07	-0.154%	1.208%	2.815%	6.312%	0.93	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.21	125.44	-0.181%	1.184%	2.973%	6.551%	1.02	4.67	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	117.77	117.91	-0.126%	1.201%	3.350%	7.592%	1.32	5.29	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.41	121.59	-0.155%	1.261%	3.493%	7.951%	1.44	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.65	113.99	-0.298%	1.256%	4.201%	9.777%	2.17	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.21	108.61	-0.371%	1.298%	4.764%		2.44	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.80	126.27	-0.375%	1.556%	4.838%	10.576%	2.61	8.62	8.40

Return Price Performance			Index Price 11-Jun-2014	Previous Index Price 10-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	104.29	104.30	-0.008%	0.058%	0.133%	-4.144%	0.21	0.68	0.68
IE0004680173	0468017	8.25 Treas Bnd 2015	116.03	116.08	-0.044%	0.104%	0.273%	-0.086%	0.28	1.10	1.10
IE0006857530	0685753	4.6 Treas Bnd 2016	108.50	108.52	-0.022%	0.233%	-3.573%	-2.759%	0.33	1.80	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	119.97	119.99	-0.019%	0.466%	1.667%	4.497%	0.53	3.07	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.04	119.33	-0.245%	0.931%	3.012%	6.433%	0.71	3.97	3.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.20	121.37	-0.138%	1.287%	3.473%	7.917%	0.93	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.03	129.24	-0.164%	1.303%	3.846%	8.690%	1.02	4.67	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	118.43	118.57	-0.114%	1.323%	0.173%	5.157%	1.32	5.29	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.64	124.81	-0.139%	1.364%	4.252%	9.835%	1.44	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.54	114.87	-0.286%	1.361%	4.902%	7.462%	2.17	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.00	109.39	-0.359%	1.394%	5.407%		2.44	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.13	127.59	-0.358%	1.684%	5.713%	7.645%	2.61	8.62	8.40