

Irish Stock Exchange Daily Bond Index Report



Thursday 12 June, 2014

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Bond Indices Performance

Index	Close Value 12-Jun-2014	Previous Close Value 11-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.08	116.92	0.142%	1.16%	2.96%	6.28%	17.08%	5.24	5.15	1.63
All Bond Index (Return)	182.48	182.20	0.150%	1.28%	2.72%	7.05%	82.48%	5.24	5.15	1.63
Under 3 Bond Index (Clean)	98.80	98.78	0.026%	0.09%	-0.36%	-0.80%	-1.20%	1.60	1.59	0.30
Under 3 Bond Index (Return)	141.48	141.43	0.037%	0.24%	-2.76%	-2.18%	41.48%	1.60	1.59	0.30
Under 5 Bond Index (Clean)	109.96	109.87	0.080%	0.46%	0.85%	1.77%	9.96%	2.76	2.75	0.54
Under 5 Bond Index (Return)	161.45	161.30	0.090%	0.61%	0.24%	2.18%	61.45%	2.76	2.75	0.54
Under 10 Bond Index (Clean)	115.96	115.81	0.127%	1.05%	2.60%	5.42%	15.96%	4.66	4.60	1.34
Under 10 Bond Index (Return)	175.92	175.69	0.135%	1.17%	2.19%	6.01%	75.92%	4.66	4.60	1.34
5 Plus Bond Index (Clean)	122.75	122.54	0.170%	1.47%	3.96%	8.59%	22.75%	6.35	6.23	1.85
5 Plus Bond Index (Return)	197.74	197.39	0.177%	1.59%	3.91%	9.53%	97.74%	6.35	6.23	1.85
10 Plus Bond Index (Clean)	126.90	126.61	0.229%	1.79%	5.08%	10.86%	26.90%	8.62	8.40	2.59
10 Plus Bond Index (Return)	214.24	213.73	0.238%	1.93%	5.96%	12.76%	114.24%	8.62	8.40	2.59

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.92	1.41	114	104.32	0.00	2,230	2,295	2326
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.33	6.74	294	116.07	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.85	0.69	55	108.54	0.00	10,168	10,966	11037
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.56	3.57	237	120.13	0.00	6,389	7,447	7675
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.26	2.92	237	119.18	0.00	9,256	10,760	11031
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.99	4.33	359	121.32	0.00	7,700	9,009	9342
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.39	3.83	237	129.22	0.00	6,767	8,485	8744
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.93	0.68	55	118.61	0.00	11,809	13,926	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.62	3.25	237	124.87	0.00	9,052	11,009	11303
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.89	0.90	84	114.78	0.00	5,000	5,694	5739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.42	0.80	86	109.22	0.00	6,637	7,195	7249
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.09	1.35	91	127.43	0.00	11,745	14,809	14968

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Jun-2014	Previous Index Price 11-Jun-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.92	102.90	0.019%	-0.066%	-0.704%	-1.892%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	109.33	109.31	0.016%	-0.104%	-1.169%	-3.335%	0.25	1.10	1.10
IE0006857530	0685753	4.6 Treas Bnd 2016	107.85	107.82	0.028%	0.121%	-0.276%	-0.452%	0.31	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.41	0.127%	0.451%	0.892%	2.524%	0.49	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.26	116.13	0.115%	0.940%	2.400%	4.805%	0.68	3.96	3.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.99	116.89	0.090%	1.299%	2.907%	6.408%	0.91	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.39	125.21	0.141%	1.327%	3.118%	6.701%	0.99	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	117.93	117.77	0.140%	1.342%	3.495%	7.743%	1.29	5.28	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.62	121.41	0.180%	1.443%	3.678%	8.145%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.89	113.65	0.207%	1.466%	4.417%	10.004%	2.14	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.42	108.21	0.194%	1.495%	4.967%		2.42	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.09	125.80	0.229%	1.788%	5.078%	10.829%	2.59	8.62	8.40

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 12-Jun-2014	Previous Index Price 11-Jun-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.32	104.29	0.031%	0.088%	0.163%	-4.114%	0.17	0.67	0.67
IE0004680173	0468017	8.25 Treas Bnd 2015	116.07	116.03	0.035%	0.139%	0.309%	-0.051%	0.25	1.10	1.10
IE0006857530	0685753	4.6 Treas Bnd 2016	108.54	108.50	0.039%	0.272%	-3.535%	-2.721%	0.31	1.79	1.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.13	119.97	0.136%	0.602%	1.805%	4.639%	0.49	3.06	3.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.18	119.04	0.121%	1.053%	3.137%	6.562%	0.68	3.96	3.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.32	121.20	0.097%	1.385%	3.573%	8.021%	0.91	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.22	129.03	0.150%	1.455%	4.002%	8.853%	0.99	4.66	4.62
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	118.43	0.149%	1.474%	0.323%	5.314%	1.29	5.28	5.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.87	124.64	0.185%	1.552%	4.446%	10.039%	1.41	5.52	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.78	114.54	0.215%	1.579%	5.127%	7.693%	2.14	7.61	7.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.22	109.00	0.201%	1.598%	5.619%		2.42	8.46	8.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.43	127.13	0.238%	1.926%	5.965%	7.901%	2.59	8.62	8.40