

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 June, 2014

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Bond Indices Performance

Index	Close Value 18-Jun-2014	Previous Close Value 17-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.70	116.88	-0.156%	0.83%	2.62%	5.93%	16.70%	5.23	5.14	1.69
All Bond Index (Return)	182.01	182.27	-0.142%	1.02%	2.46%	6.77%	82.01%	5.23	5.14	1.69
Under 3 Bond Index (Clean)	98.76	98.81	-0.048%	0.05%	-0.40%	-0.84%	-1.24%	1.58	1.58	0.28
Under 3 Bond Index (Return)	141.52	141.57	-0.036%	0.27%	-2.73%	-2.15%	41.52%	1.58	1.58	0.28
Under 5 Bond Index (Clean)	109.75	109.83	-0.075%	0.27%	0.66%	1.58%	9.75%	2.74	2.73	0.58
Under 5 Bond Index (Return)	161.26	161.36	-0.062%	0.49%	0.12%	2.07%	61.26%	2.74	2.73	0.58
Under 10 Bond Index (Clean)	115.58	115.75	-0.147%	0.73%	2.27%	5.08%	15.58%	4.66	4.60	1.39
Under 10 Bond Index (Return)	175.49	175.72	-0.134%	0.92%	1.94%	5.75%	75.49%	4.66	4.60	1.39
5 Plus Bond Index (Clean)	122.27	122.51	-0.197%	1.07%	3.55%	8.17%	22.27%	6.61	6.48	2.00
5 Plus Bond Index (Return)	197.11	197.47	-0.183%	1.26%	3.57%	9.18%	97.11%	6.61	6.48	2.00
10 Plus Bond Index (Clean)	126.45	126.71	-0.209%	1.42%	4.70%	10.46%	26.45%	8.60	8.38	2.62
10 Plus Bond Index (Return)	213.62	214.04	-0.195%	1.63%	5.66%	12.44%	113.62%	8.60	8.38	2.62

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.86	1.48	120	104.33	0.00	2,230	2,294	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.22	6.88	300	116.09	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	0.77	61	108.57	0.00	10,168	10,962	11040
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.35	3.66	243	120.01	0.00	6,389	7,433	7667
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.83	3.00	243	118.82	0.00	9,256	10,720	10998
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.44	0.00	0	116.44	4.40	7,700	8,966	9305
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.84	3.93	243	128.77	0.00	6,767	8,448	8713
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.48	0.75	61	118.24	0.00	11,809	13,873	13962
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.20	3.33	243	124.53	0.00	9,052	10,971	11272
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.46	0.96	90	114.42	0.00	5,000	5,673	5721
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.02	0.86	92	108.87	0.00	6,637	7,169	7226
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	125.64	1.44	97	127.07	0.00	11,745	14,756	14925

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jun-2014	Previous Index Price 17-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	102.86	102.89	-0.032%	-0.124%	-0.762%	-1.949%	0.15	0.66	0.66
IE0004680173	0468017	8.25 Treas Bnd 2015	109.22	109.29	-0.066%	-0.208%	-1.272%	-3.436%	0.23	1.08	1.08
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.86	-0.051%	0.082%	-0.314%	-0.491%	0.29	1.78	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.43	-0.076%	0.267%	0.707%	2.337%	0.52	3.05	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.83	115.95	-0.108%	0.564%	2.019%	4.415%	0.76	3.95	3.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.44	116.63	-0.163%	0.818%	2.419%	5.903%	1.00	4.62	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.84	125.08	-0.189%	0.885%	2.669%	6.236%	1.07	4.65	4.60
IE0034074488	3407448	4.5 Treas Bnd 2020	117.48	117.71	-0.189%	0.958%	3.102%	7.335%	1.36	5.27	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	121.40	-0.163%	1.090%	3.318%	7.769%	1.46	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.46	113.69	-0.202%	1.090%	4.030%	9.596%	2.19	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.02	108.28	-0.245%	1.121%	4.580%		2.46	8.44	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	125.64	125.90	-0.209%	1.422%	4.700%	10.431%	2.62	8.60	8.38

Return Price Performance			Index Price 18-Jun-2014	Previous Index Price 17-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	104.33	104.36	-0.020%	0.102%	0.177%	-4.101%	0.15	0.66	0.66
IE0004680173	0468017	8.25 Treas Bnd 2015	116.09	116.14	-0.042%	0.159%	0.328%	-0.031%	0.23	1.08	1.08
IE0006857530	0685753	4.6 Treas Bnd 2016	108.57	108.61	-0.040%	0.302%	-3.506%	-2.691%	0.29	1.78	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.01	120.08	-0.060%	0.500%	1.702%	4.533%	0.52	3.05	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.82	118.93	-0.095%	0.750%	2.827%	6.242%	0.76	3.95	3.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.44	121.02	-3.782%	-2.695%	-0.595%	3.675%	1.00	4.62	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.77	128.99	-0.172%	1.101%	3.639%	8.474%	1.07	4.65	4.60
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.45	-0.177%	1.155%	0.008%	4.983%	1.36	5.27	5.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.53	124.71	-0.148%	1.275%	4.161%	9.739%	1.46	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.42	114.64	-0.191%	1.261%	4.798%	7.356%	2.19	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.87	109.13	-0.235%	1.278%	5.286%		2.46	8.44	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.07	127.32	-0.195%	1.635%	5.662%	7.593%	2.62	8.60	8.38