

Irish Stock Exchange Daily Bond Index Report

Thursday 19 June, 2014

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Bond Indices Performance

Index	Close Value 19-Jun-2014	Previous Close Value 18-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.96	116.70	0.226%	1.05%	2.85%	6.17%	16.96%	5.23	5.15	1.65
All Bond Index (Return)	182.44	182.01	0.233%	1.26%	2.70%	7.02%	82.44%	5.23	5.15	1.65
Under 3 Bond Index (Clean)	98.79	98.76	0.026%	0.07%	-0.38%	-0.81%	-1.21%	1.58	1.58	0.26
Under 3 Bond Index (Return)	141.58	141.52	0.038%	0.31%	-2.69%	-2.11%	41.58%	1.58	1.58	0.26
Under 5 Bond Index (Clean)	109.84	109.75	0.085%	0.36%	0.75%	1.66%	9.84%	3.15	3.13	0.68
Under 5 Bond Index (Return)	161.44	161.26	0.114%	0.60%	0.24%	2.18%	61.44%	3.15	3.13	0.68
Under 10 Bond Index (Clean)	115.82	115.58	0.201%	0.93%	2.48%	5.29%	15.82%	4.66	4.60	1.35
Under 10 Bond Index (Return)	175.85	175.49	0.209%	1.13%	2.15%	5.97%	75.85%	4.66	4.60	1.35
5 Plus Bond Index (Clean)	122.64	122.27	0.307%	1.38%	3.87%	8.50%	22.64%	6.61	6.49	1.95
5 Plus Bond Index (Return)	197.72	197.11	0.313%	1.58%	3.90%	9.52%	97.72%	6.61	6.49	1.95
10 Plus Bond Index (Clean)	126.92	126.45	0.372%	1.80%	5.09%	10.87%	26.92%	8.60	8.38	2.58
10 Plus Bond Index (Return)	214.43	213.62	0.379%	2.02%	6.06%	12.87%	114.43%	8.60	8.38	2.58

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	102.87	1.49	121	104.36	0.00	2,230	2,294	2327
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.23	6.90	301	116.13	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.84	0.78	62	108.62	0.00	10,168	10,965	11045
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.45	3.68	244	120.13	0.00	6,389	7,440	7675
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.00	3.01	244	119.01	0.00	9,256	10,736	11015
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.64	0.01	1	116.65	0.00	7,700	8,981	8982
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.15	3.94	244	129.10	0.00	6,767	8,469	8735
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.80	0.76	62	118.56	0.00	11,809	13,910	14000
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.56	3.34	244	124.90	0.00	9,052	11,003	11306
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.81	0.97	91	114.79	0.00	5,000	5,691	5739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.38	0.87	93	109.25	0.00	6,637	7,193	7251
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.10	1.45	98	127.55	0.00	11,745	14,811	14981

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Bond Index Constituent

Clean Price Performance			Index Price 19-Jun-2014	Previous Index Price 18-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	102.87	102.86	0.010%	-0.115%	-0.753%	-1.940%	0.12	0.66	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	109.23	109.22	0.011%	-0.197%	-1.261%	-3.425%	0.21	1.08	1.08
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	107.80	0.030%	0.111%	-0.285%	-0.462%	0.27	1.77	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.35	0.093%	0.360%	0.801%	2.432%	0.49	3.05	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.00	115.83	0.151%	0.716%	2.173%	4.572%	0.72	3.94	3.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.64	116.44	0.173%	0.993%	2.597%	6.087%	0.96	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.15	124.84	0.248%	1.135%	2.924%	6.500%	1.02	4.64	4.60
IE0034074488	3407448	4.5 Treas Bnd 2020	117.80	117.48	0.266%	1.226%	3.376%	7.620%	1.30	5.26	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.56	121.20	0.293%	1.386%	3.620%	8.084%	1.41	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.81	113.46	0.308%	1.401%	4.350%	9.935%	2.15	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.38	108.02	0.338%	1.462%	4.933%		2.42	8.44	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.10	125.64	0.373%	1.800%	5.090%	10.842%	2.58	8.60	8.38

Return Price Performance			Index Price 19-Jun-2014	Previous Index Price 18-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	104.36	104.33	0.022%	0.124%	0.199%	-4.080%	0.12	0.66	0.65
IE0004680173	0468017	8.25 Treas Bnd 2015	116.13	116.09	0.030%	0.189%	0.359%	-0.001%	0.21	1.08	1.08
IE0006857530	0685753	4.6 Treas Bnd 2016	108.62	108.57	0.041%	0.344%	-3.466%	-2.651%	0.27	1.77	1.77
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.13	120.01	0.102%	0.602%	1.805%	4.639%	0.49	3.05	3.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.01	118.82	0.157%	0.908%	2.989%	6.409%	0.72	3.94	3.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.65	116.44	0.184%	-2.516%	-0.412%	3.865%	0.96	4.61	4.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.10	128.77	0.254%	1.357%	3.903%	8.749%	1.02	4.64	4.60
IE0034074488	3407448	4.5 Treas Bnd 2020	118.56	118.24	0.274%	1.432%	0.282%	5.271%	1.30	5.26	5.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.90	124.53	0.296%	1.574%	4.469%	10.064%	1.41	5.50	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.79	114.42	0.315%	1.581%	5.129%	7.694%	2.15	7.59	7.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.25	108.87	0.344%	1.626%	5.648%		2.42	8.44	8.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.55	127.07	0.379%	2.020%	6.063%	8.001%	2.58	8.60	8.38