

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 July, 2014

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Bond Indices Performance

Index	Close Value 01-Jul-2014	Previous Close Value 30-Jun-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.38	117.36	0.020%	0.02%	0.02%	6.55%	17.38%	5.21	5.13	1.57
All Bond Index (Return)	183.32	183.26	0.030%	0.03%	0.03%	7.54%	83.32%	5.21	5.13	1.57
Under 3 Bond Index (Clean)	98.82	98.76	0.056%	0.06%	0.06%	-0.78%	-1.18%	1.55	1.55	0.17
Under 3 Bond Index (Return)	141.82	141.72	0.066%	0.07%	0.07%	-1.95%	41.82%	1.55	1.55	0.17
Under 5 Bond Index (Clean)	110.00	109.94	0.062%	0.06%	0.06%	1.81%	10.00%	3.13	3.11	0.61
Under 5 Bond Index (Return)	161.89	161.77	0.072%	0.07%	0.07%	2.47%	61.89%	3.13	3.11	0.61
Under 10 Bond Index (Clean)	116.18	116.15	0.023%	0.02%	0.02%	5.62%	16.18%	4.64	4.58	1.27
Under 10 Bond Index (Return)	176.63	176.57	0.034%	0.03%	0.03%	6.43%	76.63%	4.64	4.58	1.27
5 Plus Bond Index (Clean)	123.25	123.26	-0.008%	-0.01%	-0.01%	9.04%	23.25%	6.59	6.47	1.87
5 Plus Bond Index (Return)	198.94	198.93	0.003%	0.00%	0.00%	10.19%	98.94%	6.59	6.47	1.87
10 Plus Bond Index (Clean)	127.66	127.67	-0.004%	0.00%	0.00%	11.52%	27.66%	8.58	8.37	2.51
10 Plus Bond Index (Return)	215.98	215.96	0.008%	0.01%	0.01%	13.68%	115.98%	8.58	8.37	2.51

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	102.82	1.64	133	104.46	0.00	2,230	2,293	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.13	7.17	313	116.30	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.89	0.93	74	108.82	0.00	10,168	10,971	11065
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.52	3.86	256	120.38	0.00	6,389	7,445	7691
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.24	3.16	256	119.40	0.00	9,256	10,759	11051
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.01	0.16	13	117.16	0.00	7,700	9,009	9022
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.43	4.14	256	129.57	0.00	6,767	8,488	8768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.44	0.91	74	119.35	0.00	11,809	13,986	14094
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.11	3.51	256	125.62	0.00	9,052	11,053	11371
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.38	1.10	103	115.48	0.00	5,000	5,719	5774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.00	0.98	105	109.98	0.00	6,637	7,234	7299
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.84	1.63	110	128.47	0.00	11,745	14,898	15089

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jul-2014	Previous Index Price 30-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	102.82	102.80	0.012%	0.012%	0.012%	-1.988%	0.01	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	109.13	109.10	0.025%	0.025%	0.025%	-3.518%	0.11	1.05	1.05
IE0006857530	0685753	4.6 Treas Bnd 2016	107.89	107.82	0.065%	0.065%	0.065%	-0.413%	0.18	1.75	1.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.42	0.088%	0.088%	0.088%	2.489%	0.43	3.02	3.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.24	116.15	0.079%	0.079%	0.079%	4.789%	0.65	3.92	3.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	116.97	0.030%	0.030%	0.030%	6.418%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.43	125.43	0.000%	0.000%	0.000%	6.738%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	118.44	118.42	0.017%	0.017%	0.017%	8.207%	1.19	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.11	122.09	0.020%	0.020%	0.020%	8.578%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.38	114.46	-0.074%	-0.074%	-0.074%	10.480%	2.08	7.57	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.00	109.08	-0.069%	-0.069%	-0.069%		2.35	8.42	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.84	126.85	-0.004%	-0.004%	-0.004%	11.493%	2.51	8.58	8.37

Return Price Performance			Index Price 01-Jul-2014	Previous Index Price 30-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	104.46	104.43	0.024%	0.024%	0.024%	-3.990%	0.01	0.63	0.63
IE0004680173	0468017	8.25 Treas Bnd 2015	116.30	116.25	0.043%	0.043%	0.043%	0.146%	0.11	1.05	1.05
IE0006857530	0685753	4.6 Treas Bnd 2016	108.82	108.74	0.075%	0.075%	0.075%	-2.468%	0.18	1.75	1.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.38	120.26	0.098%	0.098%	0.098%	4.854%	0.43	3.02	3.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.40	119.29	0.088%	0.088%	0.088%	6.756%	0.65	3.92	3.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.16	117.12	0.040%	0.040%	0.040%	4.319%	0.88	4.59	4.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.57	129.55	0.013%	0.013%	0.013%	9.148%	0.95	4.62	4.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	119.32	0.027%	0.027%	0.027%	5.973%	1.19	5.24	5.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.62	125.58	0.031%	0.031%	0.031%	10.698%	1.31	5.48	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.48	115.55	-0.064%	-0.064%	-0.064%	8.345%	2.08	7.57	7.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.98	110.04	-0.060%	-0.060%	-0.060%		2.35	8.42	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.47	128.46	0.008%	0.008%	0.008%	8.778%	2.51	8.58	8.37