

Irish Stock Exchange Daily Bond Index Report

Monday 7 July, 2014

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Bond Indices Performance

Index	Close Value 07-Jul-2014	Previous Close Value 04-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.64	117.58	0.052%	0.25%	0.25%	6.79%	17.64%	5.29	5.21	1.53
All Bond Index (Return)	183.84	183.69	0.084%	0.32%	0.32%	7.85%	83.84%	5.29	5.21	1.53
Under 3 Bond Index (Clean)	98.84	98.84	0.002%	0.08%	0.08%	-0.75%	-1.16%	1.50	1.50	0.11
Under 3 Bond Index (Return)	141.95	141.90	0.037%	0.16%	0.16%	-1.85%	41.95%	1.50	1.50	0.11
Under 5 Bond Index (Clean)	110.10	110.09	0.010%	0.15%	0.15%	1.90%	10.10%	3.19	3.17	0.58
Under 5 Bond Index (Return)	162.14	162.07	0.043%	0.23%	0.23%	2.63%	62.14%	3.19	3.17	0.58
Under 10 Bond Index (Clean)	116.40	116.37	0.032%	0.22%	0.22%	5.83%	16.40%	4.72	4.66	1.24
Under 10 Bond Index (Return)	177.07	176.96	0.063%	0.29%	0.29%	6.70%	77.07%	4.72	4.66	1.24
5 Plus Bond Index (Clean)	123.62	123.53	0.079%	0.30%	0.30%	9.37%	23.62%	6.59	6.47	1.82
5 Plus Bond Index (Return)	199.66	199.45	0.109%	0.37%	0.37%	10.60%	99.66%	6.59	6.47	1.82
10 Plus Bond Index (Clean)	128.21	127.99	0.170%	0.42%	0.42%	12.00%	28.21%	8.57	8.36	2.45
10 Plus Bond Index (Return)	217.04	216.60	0.203%	0.50%	0.50%	14.24%	117.04%	8.57	8.36	2.45

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	102.75	1.71	139	104.46	0.00	2,230	2,291	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.04	7.31	319	116.35	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.94	1.01	80	108.95	0.00	8,132	8,777	8859
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.60	3.95	262	120.54	0.00	6,389	7,449	7702
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.32	3.23	262	119.55	0.00	9,256	10,766	11065
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.24	0.23	19	117.47	0.00	7,700	9,028	9045
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.65	4.24	262	129.89	0.00	6,767	8,502	8789
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.69	0.99	80	119.67	0.00	11,809	14,015	14132
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.45	3.59	262	126.04	0.00	9,052	11,084	11409
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.61	1.17	109	115.78	0.00	5,480	6,280	6344
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.57	1.03	111	110.60	0.00	6,637	7,272	7340
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.39	1.72	116	129.10	0.00	11,745	14,962	15163

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Bond Index Constituent

Clean Price Performance			Index Price 07-Jul-2014	Previous Index Price 04-Jul-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.75	102.76	-0.010%	-0.052%	-0.052%	-2.050%	0.00	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	109.04	109.06	-0.015%	-0.052%	-0.052%	-3.592%	0.07	1.04	1.03
IE0006857530	0685753	4.6 Treas Bnd 2016	107.94	107.93	0.005%	0.111%	0.111%	-0.366%	0.12	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.59	0.002%	0.155%	0.155%	2.557%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.32	116.30	0.017%	0.151%	0.151%	4.864%	0.62	3.90	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.24	117.22	0.017%	0.231%	0.231%	6.632%	0.82	4.57	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.65	125.66	-0.006%	0.173%	0.173%	6.923%	0.90	4.60	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.69	118.66	0.019%	0.225%	0.225%	8.433%	1.14	5.22	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.45	122.41	0.033%	0.299%	0.299%	8.880%	1.26	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.61	114.50	0.103%	0.131%	0.131%	10.707%	2.05	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.57	109.40	0.153%	0.449%	0.449%		2.29	8.40	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.39	127.17	0.171%	0.423%	0.423%	11.969%	2.45	8.57	8.36

Return Price Performance			Index Price 07-Jul-2014	Previous Index Price 04-Jul-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	104.44	0.026%	0.033%	0.033%	-3.982%	0.00	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	116.35	116.30	0.045%	0.089%	0.089%	0.191%	0.07	1.04	1.03
IE0006857530	0685753	4.6 Treas Bnd 2016	108.95	108.90	0.039%	0.191%	0.191%	-2.355%	0.12	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.54	120.50	0.040%	0.238%	0.238%	5.000%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.55	119.50	0.048%	0.220%	0.220%	6.896%	0.62	3.90	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.47	117.41	0.048%	0.302%	0.302%	4.593%	0.82	4.57	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.89	129.84	0.032%	0.255%	0.255%	9.413%	0.90	4.60	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.67	119.61	0.049%	0.296%	0.296%	6.258%	1.14	5.22	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.04	125.96	0.064%	0.367%	0.367%	11.070%	1.26	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.78	115.63	0.129%	0.195%	0.195%	8.625%	2.05	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.60	110.40	0.177%	0.504%	0.504%		2.29	8.40	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.10	128.84	0.203%	0.499%	0.499%	9.312%	2.45	8.57	8.36