

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 July, 2014

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Bond Indices Performance

Index	Close Value 08-Jul-2014	Previous Close Value 07-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.71	117.64	0.057%	0.30%	0.30%	6.85%	17.71%	5.29	5.21	1.52
All Bond Index (Return)	183.97	183.84	0.066%	0.39%	0.39%	7.92%	83.97%	5.29	5.21	1.52
Under 3 Bond Index (Clean)	98.82	98.84	-0.028%	0.05%	0.05%	-0.78%	-1.18%	1.49	1.49	0.12
Under 3 Bond Index (Return)	141.93	141.95	-0.016%	0.15%	0.15%	-1.87%	41.93%	1.49	1.49	0.12
Under 5 Bond Index (Clean)	110.11	110.10	0.005%	0.16%	0.16%	1.91%	10.11%	3.19	3.17	0.57
Under 5 Bond Index (Return)	162.17	162.14	0.016%	0.24%	0.24%	2.64%	62.17%	3.19	3.17	0.57
Under 10 Bond Index (Clean)	116.47	116.40	0.057%	0.27%	0.27%	5.89%	16.47%	4.72	4.66	1.23
Under 10 Bond Index (Return)	177.19	177.07	0.066%	0.35%	0.35%	6.77%	77.19%	4.72	4.66	1.23
5 Plus Bond Index (Clean)	123.73	123.62	0.089%	0.39%	0.39%	9.47%	23.73%	6.58	6.47	1.80
5 Plus Bond Index (Return)	199.86	199.66	0.098%	0.47%	0.47%	10.70%	99.86%	6.58	6.47	1.80
10 Plus Bond Index (Clean)	128.28	128.21	0.058%	0.48%	0.48%	12.06%	28.28%	8.56	8.36	2.44
10 Plus Bond Index (Return)	217.19	217.04	0.070%	0.57%	0.57%	14.32%	117.19%	8.56	8.36	2.44

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	102.73	1.73	140	104.45	0.00	2,230	2,291	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.00	7.33	320	116.34	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.91	1.02	81	108.93	0.00	8,132	8,775	8858
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.60	3.96	263	120.56	0.00	6,389	7,449	7703
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.32	3.24	263	119.57	0.00	9,256	10,766	11066
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.31	0.24	20	117.55	0.00	7,700	9,033	9051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.74	4.25	263	129.99	0.00	6,767	8,508	8796
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.80	1.00	81	119.80	0.00	11,809	14,029	14147
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.59	3.60	263	126.19	0.00	9,052	11,097	11423
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.71	1.18	110	115.89	0.00	5,480	6,286	6350
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.70	1.04	112	110.74	0.00	6,637	7,280	7350
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.46	1.73	117	129.19	0.00	11,745	14,971	15174

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Bond Index Constituent

Clean Price Performance			Index Price 08-Jul-2014	Previous Index Price 07-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	102.73	102.75	-0.021%	-0.073%	-0.073%	-2.071%	0.02	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	109.00	109.04	-0.034%	-0.086%	-0.086%	-3.625%	0.08	1.03	1.03
IE0006857530	0685753	4.6 Treas Bnd 2016	107.91	107.94	-0.031%	0.081%	0.081%	-0.397%	0.13	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.60	0.000%	0.155%	0.155%	2.557%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.32	116.32	0.000%	0.151%	0.151%	4.864%	0.62	3.90	3.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.24	0.055%	0.286%	0.286%	6.691%	0.81	4.57	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.74	125.65	0.072%	0.245%	0.245%	6.999%	0.88	4.60	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.80	118.69	0.097%	0.323%	0.323%	8.538%	1.12	5.22	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.59	122.45	0.114%	0.414%	0.414%	9.005%	1.23	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.71	114.61	0.085%	0.216%	0.216%	10.801%	2.04	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.70	109.57	0.119%	0.568%	0.568%		2.27	8.40	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.46	127.39	0.059%	0.482%	0.482%	12.035%	2.44	8.56	8.36

Return Price Performance			Index Price 08-Jul-2014	Previous Index Price 07-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	104.45	104.46	-0.010%	0.023%	0.023%	-3.991%	0.02	0.61	0.61
IE0004680173	0468017	8.25 Treas Bnd 2015	116.34	116.35	-0.012%	0.077%	0.077%	0.179%	0.08	1.03	1.03
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.95	-0.018%	0.173%	0.173%	-2.373%	0.13	1.73	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.56	120.54	0.012%	0.250%	0.250%	5.013%	0.39	3.00	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.57	119.55	0.010%	0.230%	0.230%	6.907%	0.62	3.90	3.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.55	117.47	0.066%	0.368%	0.368%	4.661%	0.81	4.57	4.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.99	129.89	0.082%	0.337%	0.337%	9.502%	0.88	4.60	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.80	119.67	0.107%	0.403%	0.403%	6.372%	1.12	5.22	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.19	126.04	0.122%	0.490%	0.490%	11.206%	1.23	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.89	115.78	0.093%	0.288%	0.288%	8.726%	2.04	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.74	110.60	0.126%	0.631%	0.631%		2.27	8.40	8.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.19	129.10	0.070%	0.569%	0.569%	9.388%	2.44	8.56	8.36