

# Irish Stock Exchange Daily Bond Index Report

Thursday 17 July, 2014

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## Bond Indices Performance

Index	Close Value 17-Jul-2014	Previous Close Value 16-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	0.060%	0.31%	0.31%	6.85%	17.71%	5.28	5.20	1.51
All Bond Index (Return)	184.15	184.02	0.070%	0.49%	0.49%	8.03%	84.15%	5.28	5.20	1.51
Under 3 Bond Index (Clean)	98.72	98.73	-0.006%	-0.04%	-0.04%	-0.88%	-1.28%	1.46	1.46	0.10
Under 3 Bond Index (Return)	141.94	141.93	0.006%	0.15%	0.15%	-1.86%	41.94%	1.46	1.46	0.10
Under 5 Bond Index (Clean)	110.00	109.99	0.013%	0.06%	0.06%	1.81%	10.00%	3.16	3.14	0.57
Under 5 Bond Index (Return)	162.18	162.14	0.023%	0.25%	0.25%	2.65%	62.18%	3.16	3.14	0.57
Under 10 Bond Index (Clean)	116.42	116.38	0.036%	0.23%	0.23%	5.85%	16.42%	4.71	4.65	1.23
Under 10 Bond Index (Return)	177.29	177.21	0.046%	0.41%	0.41%	6.84%	77.29%	4.71	4.65	1.23
5 Plus Bond Index (Clean)	123.81	123.70	0.090%	0.45%	0.45%	9.54%	23.81%	6.57	6.46	1.79
5 Plus Bond Index (Return)	200.18	199.98	0.099%	0.63%	0.63%	10.88%	100.18%	6.57	6.46	1.79
10 Plus Bond Index (Clean)	128.61	128.35	0.199%	0.74%	0.74%	12.35%	28.61%	8.54	8.34	2.41
10 Plus Bond Index (Return)	217.96	217.51	0.207%	0.92%	0.92%	14.72%	117.96%	8.54	8.34	2.41

## 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	102.62	1.84	149	104.45	0.00	2,230	2,288	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.77	7.54	329	116.31	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	1.13	90	108.94	0.00	8,132	8,767	8859
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.45	4.10	272	120.55	0.00	6,389	7,440	7702
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.18	3.35	272	119.54	0.00	9,256	10,753	11064
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.25	0.35	29	117.60	0.00	7,700	9,029	9055
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	4.40	272	130.10	0.00	6,767	8,506	8803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.74	1.11	90	119.85	0.00	11,809	14,022	14153
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.56	3.73	272	126.29	0.00	9,052	11,094	11432
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.85	1.27	119	116.12	0.00	5,480	6,293	6363
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.79	1.13	121	110.92	0.00	7,137	7,836	7916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.78	1.86	126	129.65	0.00	11,745	15,009	15227



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2014	Previous Index Price 16-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	102.62	102.64	-0.019%	-0.183%	-0.183%	-2.178%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	108.77	108.79	-0.018%	-0.297%	-0.297%	-3.828%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	107.81	-0.003%	-0.012%	-0.012%	-0.489%	0.11	1.70	1.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.41	0.034%	0.030%	0.030%	2.429%	0.38	2.97	2.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.18	116.17	0.013%	0.030%	0.030%	4.737%	0.62	3.87	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.25	117.23	0.017%	0.242%	0.242%	6.644%	0.80	4.54	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	125.67	0.024%	0.213%	0.213%	6.965%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.72	0.019%	0.272%	0.272%	8.483%	1.11	5.19	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.56	122.52	0.033%	0.392%	0.392%	8.981%	1.22	5.43	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.85	114.70	0.126%	0.334%	0.334%	10.931%	2.01	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.79	109.65	0.130%	0.654%	0.654%		2.26	8.37	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.78	127.53	0.198%	0.737%	0.737%	12.319%	2.41	8.54	8.34

Return Price Performance			Index Price 17-Jul-2014	Previous Index Price 16-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	-0.008%	0.021%	0.021%	-3.993%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	116.31	116.31	0.003%	0.057%	0.057%	0.159%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	108.94	108.93	0.009%	0.185%	0.185%	-2.362%	0.11	1.70	1.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.55	120.49	0.046%	0.243%	0.243%	5.005%	0.38	2.97	2.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.54	119.51	0.023%	0.205%	0.205%	6.881%	0.62	3.87	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.60	117.57	0.027%	0.416%	0.416%	4.711%	0.80	4.54	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.10	130.05	0.035%	0.419%	0.419%	9.591%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	119.85	119.82	0.029%	0.446%	0.446%	6.417%	1.11	5.19	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.29	126.24	0.043%	0.566%	0.566%	11.290%	1.22	5.43	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.12	115.96	0.135%	0.489%	0.489%	8.944%	2.01	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.92	110.76	0.137%	0.792%	0.792%		2.26	8.37	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.65	129.38	0.207%	0.924%	0.924%	9.775%	2.41	8.54	8.34