

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 July, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 22-Jul-2014	Previous Close Value 21-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.65	117.72	-0.061%	0.25%	0.25%	6.79%	17.65%	5.27	5.19	1.52
All Bond Index (Return)	184.15	184.24	-0.049%	0.49%	0.49%	8.03%	84.15%	5.27	5.19	1.52
Under 3 Bond Index (Clean)	98.69	98.70	-0.009%	-0.07%	-0.07%	-0.91%	-1.31%	1.46	1.46	0.09
Under 3 Bond Index (Return)	141.99	141.98	0.003%	0.19%	0.19%	-1.83%	41.99%	1.46	1.46	0.09
Under 5 Bond Index (Clean)	109.95	109.98	-0.027%	0.01%	0.01%	1.76%	9.95%	3.15	3.13	0.57
Under 5 Bond Index (Return)	162.19	162.22	-0.015%	0.26%	0.26%	2.66%	62.19%	3.15	3.13	0.57
Under 10 Bond Index (Clean)	116.37	116.43	-0.052%	0.18%	0.18%	5.79%	16.37%	4.70	4.65	1.24
Under 10 Bond Index (Return)	177.30	177.37	-0.039%	0.42%	0.42%	6.84%	77.30%	4.70	4.65	1.24
5 Plus Bond Index (Clean)	123.74	123.84	-0.082%	0.39%	0.39%	9.47%	23.74%	6.56	6.45	1.80
5 Plus Bond Index (Return)	200.17	200.31	-0.070%	0.62%	0.62%	10.87%	100.17%	6.56	6.45	1.80
10 Plus Bond Index (Clean)	128.49	128.64	-0.117%	0.64%	0.64%	12.24%	28.49%	8.53	8.33	2.42
10 Plus Bond Index (Return)	217.87	218.10	-0.104%	0.89%	0.89%	14.68%	117.87%	8.53	8.33	2.42

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	102.58	1.90	154	104.48	0.00	2,230	2,287	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.71	7.65	334	116.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.78	1.20	95	108.98	0.00	8,132	8,764	8862
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	4.17	277	120.58	0.00	6,389	7,438	7704
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.10	3.42	277	119.52	0.00	9,256	10,746	11062
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.18	0.41	34	117.59	0.00	7,700	9,023	9054
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.62	4.48	277	130.10	0.00	6,767	8,500	8803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.66	1.17	95	119.83	0.00	11,809	14,013	14151
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.49	3.80	277	126.28	0.00	9,052	11,087	11431
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.86	1.33	124	116.18	0.00	5,480	6,293	6366
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.76	1.17	126	110.93	0.00	7,137	7,834	7917
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.66	1.94	131	129.60	0.00	11,745	14,994	15222

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jul-2014	Previous Index Price 21-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	102.58	102.59	-0.010%	-0.219%	-0.219%	-2.214%	0.00	0.57	0.57
IE0004680173	0468017	8.25 Treas Bnd 2015	108.71	108.73	-0.019%	-0.356%	-0.356%	-3.885%	0.06	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	107.78	107.79	-0.009%	-0.037%	-0.037%	-0.514%	0.10	1.69	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.41	-0.003%	-0.004%	-0.004%	2.394%	0.38	2.96	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.10	116.14	-0.032%	-0.039%	-0.039%	4.665%	0.63	3.86	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.18	117.26	-0.064%	0.180%	0.180%	6.578%	0.81	4.53	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.62	125.70	-0.066%	0.149%	0.149%	6.897%	0.87	4.56	4.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.66	118.74	-0.067%	0.207%	0.207%	8.413%	1.12	5.18	5.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.49	122.57	-0.069%	0.328%	0.328%	8.911%	1.23	5.42	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.86	114.93	-0.068%	0.342%	0.342%	10.941%	2.01	7.51	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.76	109.86	-0.089%	0.628%	0.628%		2.26	8.37	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.66	127.81	-0.117%	0.640%	0.640%	12.211%	2.42	8.53	8.33

Return Price Performance			Index Price 22-Jul-2014	Previous Index Price 21-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	104.48	104.47	0.002%	0.044%	0.044%	-3.971%	0.00	0.57	0.57
IE0004680173	0468017	8.25 Treas Bnd 2015	116.36	116.36	0.002%	0.100%	0.100%	0.202%	0.06	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	108.98	108.97	0.003%	0.218%	0.218%	-2.329%	0.10	1.69	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.58	120.57	0.011%	0.272%	0.272%	5.036%	0.38	2.96	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.52	119.54	-0.021%	0.190%	0.190%	6.865%	0.63	3.86	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.59	117.65	-0.054%	0.406%	0.406%	4.700%	0.81	4.53	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.10	130.16	-0.051%	0.420%	0.420%	9.592%	0.87	4.56	4.52
IE0034074488	3407448	4.5 Treas Bnd 2020	119.83	119.90	-0.056%	0.432%	0.432%	6.403%	1.12	5.18	5.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.28	126.35	-0.056%	0.559%	0.559%	11.282%	1.23	5.42	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.18	116.25	-0.058%	0.543%	0.543%	9.003%	2.01	7.51	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.93	111.02	-0.079%	0.809%	0.809%		2.26	8.37	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.60	129.73	-0.104%	0.886%	0.886%	9.733%	2.42	8.53	8.33