

# Irish Stock Exchange Daily Bond Index Report

Thursday 24 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 24-Jul-2014	Previous Close Value 23-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.56	117.70	-0.115%	0.18%	0.18%	6.71%	17.56%	5.26	5.18	1.53
All Bond Index (Return)	184.06	184.24	-0.102%	0.43%	0.43%	7.97%	84.06%	5.26	5.18	1.53
Under 3 Bond Index (Clean)	98.66	98.67	-0.011%	-0.11%	-0.11%	-0.94%	-1.35%	1.45	1.44	0.09
Under 3 Bond Index (Return)	141.97	141.97	0.001%	0.17%	0.17%	-1.84%	41.97%	1.45	1.44	0.09
Under 5 Bond Index (Clean)	109.85	109.94	-0.085%	-0.08%	-0.08%	1.67%	9.85%	3.14	3.12	0.59
Under 5 Bond Index (Return)	162.08	162.20	-0.073%	0.19%	0.19%	2.59%	62.08%	3.14	3.12	0.59
Under 10 Bond Index (Clean)	116.27	116.40	-0.117%	0.10%	0.10%	5.70%	16.27%	4.69	4.63	1.25
Under 10 Bond Index (Return)	177.19	177.37	-0.104%	0.35%	0.35%	6.77%	77.19%	4.69	4.63	1.25
5 Plus Bond Index (Clean)	123.66	123.83	-0.132%	0.33%	0.33%	9.40%	23.66%	6.55	6.44	1.80
5 Plus Bond Index (Return)	200.09	200.33	-0.119%	0.58%	0.58%	10.83%	100.09%	6.55	6.44	1.80
10 Plus Bond Index (Clean)	128.50	128.63	-0.102%	0.65%	0.65%	12.25%	28.50%	8.52	8.32	2.41
10 Plus Bond Index (Return)	217.94	218.13	-0.088%	0.92%	0.92%	14.71%	117.94%	8.52	8.32	2.41

## 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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.51	1.92	156	104.43	0.00	2,230	2,286	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.62	7.70	336	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	1.22	97	108.97	0.00	8,132	8,762	8861
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.29	4.20	279	120.50	0.00	6,389	7,430	7699
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.00	3.44	279	119.44	0.00	9,256	10,736	11055
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.01	0.43	36	117.44	0.00	7,700	9,009	9043
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.44	4.51	279	129.95	0.00	6,767	8,488	8793
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.49	1.20	97	119.69	0.00	11,809	13,993	14134
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.37	3.82	279	126.19	0.00	9,052	11,077	11423
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.85	1.35	126	116.20	0.00	5,480	6,293	6367
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.79	1.19	128	110.98	0.00	7,137	7,836	7921
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.67	1.97	133	129.64	0.00	11,745	14,995	15226



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Jul-2014	Previous Index Price 23-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	102.51	102.54	-0.026%	-0.287%	-0.287%	-2.280%	0.01	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	108.62	108.65	-0.026%	-0.440%	-0.440%	-3.966%	0.06	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.75	-0.007%	-0.068%	-0.068%	-0.545%	0.09	1.68	1.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.29	116.41	-0.099%	-0.105%	-0.105%	2.291%	0.40	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.00	116.11	-0.093%	-0.127%	-0.127%	4.572%	0.65	3.85	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	117.19	-0.158%	0.030%	0.030%	6.418%	0.84	4.52	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.44	125.63	-0.147%	0.006%	0.006%	6.744%	0.89	4.55	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.49	118.70	-0.170%	0.063%	0.063%	8.257%	1.14	5.17	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.37	122.58	-0.165%	0.236%	0.236%	8.812%	1.24	5.41	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.85	114.95	-0.083%	0.341%	0.341%	10.939%	2.01	7.50	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.79	109.90	-0.100%	0.654%	0.654%		2.26	8.35	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.67	127.80	-0.102%	0.648%	0.648%	12.220%	2.41	8.52	8.32

Return Price Performance			Index Price 24-Jul-2014	Previous Index Price 23-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	104.43	104.45	-0.014%	0.001%	0.001%	-4.012%	0.01	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.32	-0.004%	0.060%	0.060%	0.163%	0.06	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	108.96	0.005%	0.211%	0.211%	-2.337%	0.09	1.68	1.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.50	120.60	-0.083%	0.200%	0.200%	4.960%	0.40	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.44	119.54	-0.079%	0.125%	0.125%	6.795%	0.65	3.85	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.44	117.61	-0.147%	0.277%	0.277%	4.566%	0.84	4.52	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.95	130.12	-0.130%	0.306%	0.306%	9.468%	0.89	4.55	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.88	-0.159%	0.310%	0.310%	6.273%	1.14	5.17	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.19	126.38	-0.150%	0.491%	0.491%	11.207%	1.24	5.41	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.20	116.28	-0.072%	0.560%	0.560%	9.021%	2.01	7.50	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.98	111.08	-0.091%	0.851%	0.851%		2.26	8.35	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.64	129.75	-0.089%	0.917%	0.917%	9.767%	2.41	8.52	8.32