

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 July, 2014

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Bond Indices Performance

Index	Close Value 15-Jul-2014	Previous Close Value 14-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	117.55	0.002%	0.17%	0.17%	6.71%	17.56%	5.28	5.20	1.54
All Bond Index (Return)	183.87	183.85	0.013%	0.33%	0.33%	7.86%	83.87%	5.28	5.20	1.54
Under 3 Bond Index (Clean)	98.73	98.73	-0.001%	-0.03%	-0.03%	-0.87%	-1.27%	1.48	1.47	0.12
Under 3 Bond Index (Return)	141.92	141.91	0.011%	0.14%	0.14%	-1.87%	41.92%	1.48	1.47	0.12
Under 5 Bond Index (Clean)	109.97	109.96	0.011%	0.03%	0.03%	1.78%	9.97%	3.17	3.15	0.59
Under 5 Bond Index (Return)	162.10	162.06	0.022%	0.20%	0.20%	2.60%	62.10%	3.17	3.15	0.59
Under 10 Bond Index (Clean)	116.32	116.32	0.007%	0.15%	0.15%	5.75%	16.32%	4.72	4.66	1.25
Under 10 Bond Index (Return)	177.10	177.07	0.018%	0.30%	0.30%	6.72%	77.10%	4.72	4.66	1.25
5 Plus Bond Index (Clean)	123.57	123.57	-0.004%	0.25%	0.25%	9.32%	23.57%	6.58	6.46	1.82
5 Plus Bond Index (Return)	199.74	199.73	0.007%	0.41%	0.41%	10.64%	99.74%	6.58	6.46	1.82
10 Plus Bond Index (Clean)	128.08	128.12	-0.031%	0.32%	0.32%	11.89%	28.08%	8.54	8.34	2.46
10 Plus Bond Index (Return)	217.03	217.07	-0.019%	0.49%	0.49%	14.23%	117.03%	8.54	8.34	2.46

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	102.63	1.81	147	104.44	0.00	2,230	2,289	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.83	7.49	327	116.33	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.82	1.11	88	108.92	0.00	8,132	8,767	8858
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.44	4.07	270	120.51	0.00	6,389	7,440	7700
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.12	3.33	270	119.45	0.00	9,256	10,748	11056
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.18	0.33	27	117.50	0.00	7,700	9,023	9048
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.67	4.36	270	130.04	0.00	6,767	8,504	8799
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.65	1.09	88	119.74	0.00	11,809	14,011	14139
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.49	3.70	270	126.18	0.00	9,052	11,087	11422
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.50	1.25	117	115.75	0.00	5,480	6,274	6343
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.43	1.11	119	110.54	0.00	7,137	7,810	7889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.26	1.84	124	129.10	0.00	11,745	14,947	15163

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jul-2014	Previous Index Price 14-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	102.63	102.64	-0.010%	-0.170%	-0.170%	-2.166%	0.04	0.59	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	108.83	108.85	-0.015%	-0.244%	-0.244%	-3.777%	0.09	1.01	1.01
IE0006857530	0685753	4.6 Treas Bnd 2016	107.82	107.81	0.002%	-0.003%	-0.003%	-0.480%	0.13	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.44	116.45	-0.002%	0.024%	0.024%	2.423%	0.40	2.98	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	116.10	0.015%	-0.024%	-0.024%	4.681%	0.64	3.88	3.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.18	117.14	0.030%	0.175%	0.175%	6.573%	0.82	4.55	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.67	125.65	0.016%	0.191%	0.191%	6.942%	0.88	4.58	4.54
IE0034074488	3407448	4.5 Treas Bnd 2020	118.65	118.66	-0.008%	0.198%	0.198%	8.403%	1.13	5.20	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.49	122.47	0.014%	0.328%	0.328%	8.911%	1.24	5.44	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.50	114.50	0.002%	0.032%	0.032%	10.598%	2.06	7.53	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.43	109.43	0.005%	0.328%	0.328%		2.30	8.38	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.26	127.30	-0.031%	0.325%	0.325%	11.859%	2.46	8.54	8.34

Return Price Performance			Index Price 15-Jul-2014	Previous Index Price 14-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	104.44	104.44	0.002%	0.010%	0.010%	-4.004%	0.04	0.59	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	116.33	116.32	0.006%	0.067%	0.067%	0.170%	0.09	1.01	1.01
IE0006857530	0685753	4.6 Treas Bnd 2016	108.92	108.91	0.014%	0.171%	0.171%	-2.375%	0.13	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.51	120.50	0.011%	0.211%	0.211%	4.972%	0.40	2.98	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.45	119.42	0.025%	0.132%	0.132%	6.803%	0.64	3.88	3.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.50	117.45	0.040%	0.329%	0.329%	4.620%	0.82	4.55	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.04	130.00	0.028%	0.373%	0.373%	9.541%	0.88	4.58	4.54
IE0034074488	3407448	4.5 Treas Bnd 2020	119.74	119.74	0.002%	0.351%	0.351%	6.317%	1.13	5.20	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.18	126.15	0.025%	0.483%	0.483%	11.198%	1.24	5.44	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.75	115.74	0.011%	0.171%	0.171%	8.600%	2.06	7.53	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.54	110.53	0.013%	0.452%	0.452%		2.30	8.38	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.10	129.12	-0.019%	0.494%	0.494%	9.307%	2.46	8.54	8.34