

# Irish Stock Exchange Weekly Bond Index Report

Friday 25 July, 2014

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## Bond Indices Performance

Index	Close Value 25-Jul-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 18-Jul-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.65	-0.04%	0.25%	0.25%	6.79%	17.65%	5.26	5.18	1.51
All Bond Index (Return)	184.20	0.04%	0.51%	0.51%	8.06%	84.20%	5.26	5.18	1.51
Under 3 Bond Index (Clean)	98.65	-0.05%	-0.11%	-0.11%	-0.94%	-1.35%	1.44	1.44	0.08
Under 3 Bond Index (Return)	141.98	0.03%	0.18%	0.18%	-1.83%	41.98%	1.44	1.44	0.08
Under 5 Bond Index (Clean)	109.87	-0.10%	-0.06%	-0.06%	1.69%	9.87%	3.13	3.12	0.58
Under 5 Bond Index (Return)	162.14	-0.02%	0.22%	0.22%	2.62%	62.14%	3.13	3.12	0.58
Under 10 Bond Index (Clean)	116.33	-0.07%	0.15%	0.15%	5.76%	16.33%	4.69	4.63	1.24
Under 10 Bond Index (Return)	177.30	0.01%	0.42%	0.42%	6.84%	77.30%	4.69	4.63	1.24
5 Plus Bond Index (Clean)	123.78	0.00%	0.43%	0.43%	9.51%	23.78%	6.55	6.44	1.79
5 Plus Bond Index (Return)	200.30	0.07%	0.69%	0.69%	10.95%	100.30%	6.55	6.44	1.79
10 Plus Bond Index (Clean)	128.70	0.12%	0.80%	0.80%	12.42%	28.70%	8.52	8.32	2.40
10 Plus Bond Index (Return)	218.30	0.19%	1.08%	1.08%	14.90%	118.30%	8.52	8.32	2.40

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.49	1.94	157	104.43	0.00	2,230	2,285	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.60	7.72	337	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	1.24	98	108.98	0.00	8,132	8,762	8862
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.30	4.22	280	120.52	0.00	6,389	7,431	7700
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.03	3.45	280	119.48	0.00	9,256	10,739	11059
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.07	0.45	37	117.51	0.00	7,700	9,014	9049
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.48	4.53	280	130.01	0.00	6,767	8,491	8797
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.57	1.21	98	119.78	0.00	11,809	14,001	14144
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.45	3.84	280	126.28	0.00	9,052	11,084	11431
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.97	1.36	127	116.33	0.00	5,480	6,300	6374
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.99	1.20	129	111.19	0.00	7,137	7,850	7935
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.87	1.98	134	129.85	0.00	11,745	15,019	15251



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 25-Jul-2014	Week to Date 18-Jul-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.49	-0.10%	-0.30%	-0.30%	-2.30%	0.02	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	108.60	-0.14%	-0.46%	-0.46%	-3.98%	0.06	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	-0.04%	-0.06%	-0.06%	-0.54%	0.08	1.68	1.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.30	-0.10%	-0.10%	-0.10%	2.30%	0.39	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.03	-0.10%	-0.10%	-0.10%	4.60%	0.64	3.85	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.07	-0.17%	0.08%	0.08%	6.48%	0.82	4.52	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.48	-0.16%	0.04%	0.04%	6.78%	0.88	4.55	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.57	-0.13%	0.13%	0.13%	8.33%	1.13	5.17	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.45	-0.06%	0.29%	0.29%	8.88%	1.23	5.41	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.97	0.10%	0.45%	0.45%	11.05%	2.00	7.50	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.99	0.17%	0.83%	0.83%		2.24	8.35	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.87	0.12%	0.80%	0.80%	12.39%	2.40	8.52	8.32

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 25-Jul-2014	Week to Date 18-Jul-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.43	-0.02%	0.00%	0.00%	-4.02%	0.02	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	0.00%	0.06%	0.06%	0.16%	0.06	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	108.98	0.04%	0.23%	0.23%	-2.32%	0.08	1.68	1.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.52	-0.01%	0.22%	0.22%	4.98%	0.39	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.48	-0.02%	0.16%	0.16%	6.83%	0.64	3.85	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.51	-0.10%	0.34%	0.34%	4.63%	0.82	4.52	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.01	-0.07%	0.35%	0.35%	9.52%	0.88	4.55	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	119.78	-0.06%	0.38%	0.38%	6.35%	1.13	5.17	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.28	0.02%	0.56%	0.56%	11.28%	1.23	5.41	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.33	0.17%	0.67%	0.67%	9.14%	2.00	7.50	7.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.19	0.23%	1.04%	1.04%		2.24	8.35	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.85	0.19%	1.08%	1.08%	9.95%	2.40	8.52	8.32