

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 July, 2014

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Bond Indices Performance

Index	Close Value 02-Jul-2014	Previous Close Value 01-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.14	117.38	-0.200%	-0.18%	-0.18%	6.33%	17.14%	5.20	5.12	1.60
All Bond Index (Return)	182.97	183.32	-0.186%	-0.16%	-0.16%	7.34%	82.97%	5.20	5.12	1.60
Under 3 Bond Index (Clean)	98.82	98.82	-0.002%	0.05%	0.05%	-0.78%	-1.18%	1.54	1.54	0.15
Under 3 Bond Index (Return)	141.83	141.82	0.010%	0.08%	0.08%	-1.94%	41.83%	1.54	1.54	0.15
Under 5 Bond Index (Clean)	109.93	110.00	-0.064%	0.00%	0.00%	1.74%	9.93%	3.12	3.10	0.62
Under 5 Bond Index (Return)	161.81	161.89	-0.051%	0.02%	0.02%	2.41%	61.81%	3.12	3.10	0.62
Under 10 Bond Index (Clean)	115.99	116.18	-0.164%	-0.14%	-0.14%	5.45%	15.99%	4.63	4.57	1.30
Under 10 Bond Index (Return)	176.36	176.63	-0.150%	-0.12%	-0.12%	6.27%	76.36%	4.63	4.57	1.30
5 Plus Bond Index (Clean)	122.89	123.25	-0.290%	-0.30%	-0.30%	8.72%	22.89%	6.58	6.45	1.91
5 Plus Bond Index (Return)	198.39	198.94	-0.275%	-0.27%	-0.27%	9.89%	98.39%	6.58	6.45	1.91
10 Plus Bond Index (Clean)	127.14	127.66	-0.412%	-0.42%	-0.42%	11.06%	27.14%	8.56	8.35	2.55
10 Plus Bond Index (Return)	215.12	215.98	-0.395%	-0.39%	-0.39%	13.23%	115.12%	8.56	8.35	2.55

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	102.77	1.65	134	104.43	0.00	2,230	2,292	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.07	7.20	314	116.27	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.90	0.95	75	108.84	0.00	8,132	10,971	11067
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.46	3.87	257	120.33	0.00	6,389	7,441	7688
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.13	3.17	257	119.30	0.00	9,256	10,749	11042
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.86	0.17	14	117.02	0.00	7,700	8,998	9011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.23	4.15	257	129.38	0.00	6,767	8,474	8755
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.23	0.93	75	119.15	0.00	11,809	13,961	14070
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.81	3.52	257	125.33	0.00	9,052	11,027	11345
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.89	1.11	104	115.00	0.00	5,480	5,695	5750
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.60	0.99	106	109.59	0.00	6,637	7,208	7273
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.32	1.64	111	127.96	0.00	11,745	14,837	15030

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jul-2014	Previous Index Price 01-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	102.77	102.82	-0.041%	-0.029%	-0.029%	-2.028%	0.02	0.62	0.62
IE0004680173	0468017	8.25 Treas Bnd 2015	109.07	109.13	-0.051%	-0.027%	-0.027%	-3.568%	0.10	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	107.90	107.89	0.006%	0.071%	0.071%	-0.406%	0.16	1.74	1.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.52	-0.051%	0.037%	0.037%	2.436%	0.44	3.01	3.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.13	116.24	-0.095%	-0.015%	-0.015%	4.690%	0.67	3.91	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.86	117.01	-0.128%	-0.098%	-0.098%	6.282%	0.90	4.58	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.23	125.43	-0.162%	-0.162%	-0.162%	6.565%	0.98	4.61	4.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.23	118.44	-0.180%	-0.163%	-0.163%	8.012%	1.22	5.23	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.81	122.11	-0.243%	-0.223%	-0.223%	8.314%	1.35	5.47	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.89	114.38	-0.424%	-0.498%	-0.498%	10.012%	2.13	7.56	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.60	109.00	-0.369%	-0.437%	-0.437%		2.40	8.41	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.32	126.84	-0.412%	-0.416%	-0.416%	11.033%	2.55	8.56	8.35

Return Price Performance			Index Price 02-Jul-2014	Previous Index Price 01-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	104.46	-0.029%	-0.005%	-0.005%	-4.018%	0.02	0.62	0.62
IE0004680173	0468017	8.25 Treas Bnd 2015	116.27	116.30	-0.028%	0.015%	0.015%	0.117%	0.10	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	108.84	108.82	0.018%	0.094%	0.094%	-2.450%	0.16	1.74	1.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.33	120.38	-0.037%	0.061%	0.061%	4.814%	0.44	3.01	3.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.30	119.40	-0.082%	0.006%	0.006%	6.668%	0.67	3.91	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.02	117.16	-0.118%	-0.078%	-0.078%	4.196%	0.90	4.58	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.38	129.57	-0.144%	-0.131%	-0.131%	8.991%	0.98	4.61	4.57
IE0034074488	3407448	4.5 Treas Bnd 2020	119.15	119.35	-0.168%	-0.141%	-0.141%	5.795%	1.22	5.23	5.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	125.62	-0.226%	-0.195%	-0.195%	10.448%	1.35	5.47	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.00	115.48	-0.410%	-0.474%	-0.474%	7.900%	2.13	7.56	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.59	109.98	-0.357%	-0.417%	-0.417%		2.40	8.41	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.96	128.47	-0.395%	-0.388%	-0.388%	8.348%	2.55	8.56	8.35