

# Irish Stock Exchange Daily Bond Index Report

Thursday 3 July, 2014

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## Bond Indices Performance

Index	Close Value 03-Jul-2014	Previous Close Value 02-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.16	117.14	0.018%	-0.16%	-0.16%	6.35%	17.16%	5.29	5.20	1.61
All Bond Index (Return)	183.03	182.97	0.028%	-0.13%	-0.13%	7.37%	83.03%	5.29	5.20	1.61
Under 3 Bond Index (Clean)	98.82	98.82	-0.002%	0.05%	0.05%	-0.78%	-1.19%	1.50	1.50	0.14
Under 3 Bond Index (Return)	141.85	141.83	0.009%	0.09%	0.09%	-1.93%	41.85%	1.50	1.50	0.14
Under 5 Bond Index (Clean)	109.91	109.93	-0.019%	-0.02%	-0.02%	1.72%	9.91%	3.19	3.17	0.63
Under 5 Bond Index (Return)	161.80	161.81	-0.008%	0.01%	0.01%	2.40%	61.80%	3.19	3.17	0.63
Under 10 Bond Index (Clean)	116.01	115.99	0.016%	-0.12%	-0.12%	5.47%	16.01%	4.72	4.66	1.31
Under 10 Bond Index (Return)	176.41	176.36	0.026%	-0.09%	-0.09%	6.30%	76.41%	4.72	4.66	1.31
5 Plus Bond Index (Clean)	122.94	122.89	0.041%	-0.26%	-0.26%	8.76%	22.94%	6.58	6.46	1.90
5 Plus Bond Index (Return)	198.49	198.39	0.051%	-0.22%	-0.22%	9.95%	98.49%	6.58	6.46	1.90
10 Plus Bond Index (Clean)	127.18	127.14	0.034%	-0.38%	-0.38%	11.10%	27.18%	8.56	8.35	2.55
10 Plus Bond Index (Return)	215.22	215.12	0.045%	-0.34%	-0.34%	13.28%	115.22%	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	1.66	135	104.43	0.00	2,230	2,292	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	109.06	7.22	315	116.28	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.89	0.96	76	108.85	0.00	8,132	8,774	8852
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.43	3.89	258	120.32	0.00	6,389	7,439	7687
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.08	3.18	258	119.26	0.00	9,256	10,744	11038
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.85	0.18	15	117.03	0.00	7,700	8,997	9011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.24	4.17	258	129.41	0.00	6,767	8,475	8757
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.24	0.94	76	119.17	0.00	11,809	13,962	14073
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.90	3.53	258	125.43	0.00	9,052	11,034	11354
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	113.98	1.12	105	115.10	0.00	5,480	6,245	6307
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	108.69	1.00	107	109.68	0.00	6,637	7,214	7280
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.36	1.66	112	128.02	0.00	11,745	14,842	15036



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2014	Previous Index Price 02-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	102.77	-0.003%	-0.032%	-0.032%	-2.031%	0.01	0.62	0.62
IE0004680173	0468017	8.25 Treas Bnd 2015	109.06	109.07	-0.010%	-0.037%	-0.037%	-3.577%	0.09	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	107.89	107.90	-0.002%	0.070%	0.070%	-0.408%	0.15	1.74	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.43	116.46	-0.021%	0.015%	0.015%	2.415%	0.44	3.01	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.08	116.13	-0.045%	-0.060%	-0.060%	4.643%	0.68	3.91	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.85	116.86	-0.006%	-0.104%	-0.104%	6.276%	0.90	4.58	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.24	125.23	0.010%	-0.151%	-0.151%	6.576%	0.97	4.61	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.23	0.011%	-0.152%	-0.152%	8.024%	1.21	5.23	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.90	121.81	0.067%	-0.156%	-0.156%	8.387%	1.34	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	113.98	113.89	0.072%	-0.426%	-0.426%	10.091%	2.12	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	108.69	108.60	0.083%	-0.355%	-0.355%		2.39	8.40	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.36	126.32	0.034%	-0.382%	-0.382%	11.071%	2.55	8.56	8.35

Return Price Performance			Index Price 03-Jul-2014	Previous Index Price 02-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	104.43	0.009%	0.004%	0.004%	-4.009%	0.01	0.62	0.62
IE0004680173	0468017	8.25 Treas Bnd 2015	116.28	116.27	0.010%	0.025%	0.025%	0.127%	0.09	1.04	1.04
IE0006857530	0685753	4.6 Treas Bnd 2016	108.85	108.84	0.009%	0.103%	0.103%	-2.441%	0.15	1.74	1.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.32	120.33	-0.008%	0.052%	0.052%	4.806%	0.44	3.01	2.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.26	119.30	-0.034%	-0.028%	-0.028%	6.633%	0.68	3.91	3.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.03	117.02	0.003%	-0.074%	-0.074%	4.200%	0.90	4.58	4.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.41	129.38	0.022%	-0.109%	-0.109%	9.015%	0.97	4.61	4.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.17	119.15	0.020%	-0.121%	-0.121%	5.817%	1.21	5.23	5.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.43	125.33	0.077%	-0.119%	-0.119%	10.533%	1.34	5.46	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.10	115.00	0.081%	-0.394%	-0.394%	7.987%	2.12	7.55	7.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.68	109.59	0.090%	-0.327%	-0.327%		2.39	8.40	8.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.02	127.96	0.045%	-0.343%	-0.343%	8.396%	2.55	8.56	8.35