

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 July, 2014

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Bond Indices Performance

Index	Close Value 09-Jul-2014	Previous Close Value 08-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.41	117.71	-0.255%	0.05%	0.05%	6.58%	17.41%	5.28	5.19	1.56
All Bond Index (Return)	183.53	183.97	-0.240%	0.14%	0.14%	7.66%	83.53%	5.28	5.19	1.56
Under 3 Bond Index (Clean)	98.76	98.82	-0.056%	0.00%	0.00%	-0.84%	-1.24%	1.49	1.48	0.13
Under 3 Bond Index (Return)	141.87	141.93	-0.044%	0.10%	0.10%	-1.91%	41.87%	1.49	1.48	0.13
Under 5 Bond Index (Clean)	109.95	110.11	-0.144%	0.01%	0.01%	1.76%	9.95%	3.18	3.16	0.61
Under 5 Bond Index (Return)	161.96	162.17	-0.131%	0.11%	0.11%	2.51%	61.96%	3.18	3.16	0.61
Under 10 Bond Index (Clean)	116.20	116.47	-0.233%	0.04%	0.04%	5.64%	16.20%	4.71	4.65	1.27
Under 10 Bond Index (Return)	176.80	177.19	-0.218%	0.13%	0.13%	6.54%	76.80%	4.71	4.65	1.27
5 Plus Bond Index (Clean)	123.33	123.73	-0.322%	0.06%	0.06%	9.11%	23.33%	6.57	6.45	1.85
5 Plus Bond Index (Return)	199.25	199.86	-0.306%	0.16%	0.16%	10.37%	99.25%	6.57	6.45	1.85
10 Plus Bond Index (Clean)	127.80	128.28	-0.380%	0.10%	0.10%	11.63%	27.80%	8.55	8.34	2.49
10 Plus Bond Index (Return)	216.40	217.19	-0.364%	0.20%	0.20%	13.90%	116.40%	8.55	8.34	2.49

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	102.70	1.74	141	104.44	0.00	2,230	2,290	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.93	7.36	321	116.29	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.84	1.03	82	108.87	0.00	8,132	8,769	8853
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.46	3.98	264	120.44	0.00	6,389	7,441	7695
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.10	3.26	264	119.36	0.00	9,256	10,746	11047
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.04	0.25	21	117.29	0.00	7,700	9,012	9031
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.43	4.27	264	129.70	0.00	6,767	8,487	8776
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.46	1.01	82	119.47	0.00	11,809	13,988	14107
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	3.62	264	125.89	0.00	9,052	11,068	11396
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.31	1.19	111	115.49	0.00	5,480	6,264	6328
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.23	1.05	113	110.28	0.00	6,637	7,249	7319
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	126.98	1.75	118	128.72	0.00	11,745	14,914	15119

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jul-2014	Previous Index Price 08-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	102.70	102.73	-0.029%	-0.102%	-0.102%	-2.099%	0.00	0.60	0.60
IE0004680173	0468017	8.25 Treas Bnd 2015	108.93	109.00	-0.068%	-0.154%	-0.154%	-3.690%	0.08	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	107.84	107.91	-0.062%	0.019%	0.019%	-0.459%	0.14	1.72	1.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.60	-0.113%	0.041%	0.041%	2.441%	0.41	2.99	2.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.10	116.32	-0.189%	-0.039%	-0.039%	4.665%	0.66	3.89	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.04	117.31	-0.228%	0.058%	0.058%	6.449%	0.86	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.43	125.74	-0.248%	-0.004%	-0.004%	6.734%	0.93	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	118.80	-0.290%	0.031%	0.031%	8.223%	1.17	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	122.59	-0.257%	0.156%	0.156%	8.725%	1.28	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.31	114.71	-0.350%	-0.135%	-0.135%	10.413%	2.08	7.54	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.23	109.70	-0.426%	0.140%	0.140%		2.32	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	126.98	127.46	-0.381%	0.100%	0.100%	11.609%	2.49	8.55	8.34

Return Price Performance			Index Price 09-Jul-2014	Previous Index Price 08-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	104.45	-0.017%	0.006%	0.006%	-4.008%	0.00	0.60	0.60
IE0004680173	0468017	8.25 Treas Bnd 2015	116.29	116.34	-0.044%	0.033%	0.033%	0.135%	0.08	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	108.87	108.93	-0.050%	0.122%	0.122%	-2.423%	0.14	1.72	1.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.44	120.56	-0.097%	0.153%	0.153%	4.911%	0.41	2.99	2.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.36	119.57	-0.174%	0.055%	0.055%	6.721%	0.66	3.89	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.29	117.55	-0.217%	0.150%	0.150%	4.434%	0.86	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.70	129.99	-0.228%	0.109%	0.109%	9.253%	0.93	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	119.80	-0.278%	0.124%	0.124%	6.076%	1.17	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.89	126.19	-0.239%	0.249%	0.249%	10.940%	1.28	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.49	115.89	-0.337%	-0.050%	-0.050%	8.360%	2.08	7.54	7.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.28	110.74	-0.414%	0.214%	0.214%		2.32	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.72	129.19	-0.364%	0.203%	0.203%	8.990%	2.49	8.55	8.34