

# Irish Stock Exchange Daily Bond Index Report



Thursday 10 July, 2014

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## Bond Indices Performance

Index	Close Value 10-Jul-2014	Previous Close Value 09-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.43	117.41	0.018%	0.07%	0.07%	6.60%	17.43%	5.27	5.19	1.56
All Bond Index (Return)	183.58	183.53	0.029%	0.17%	0.17%	7.69%	83.58%	5.27	5.19	1.56
Under 3 Bond Index (Clean)	98.79	98.76	0.033%	0.03%	0.03%	-0.80%	-1.21%	1.48	1.48	0.10
Under 3 Bond Index (Return)	141.93	141.87	0.045%	0.15%	0.15%	-1.87%	41.93%	1.48	1.48	0.10
Under 5 Bond Index (Clean)	109.97	109.95	0.020%	0.03%	0.03%	1.78%	9.97%	3.17	3.16	0.60
Under 5 Bond Index (Return)	162.01	161.96	0.031%	0.14%	0.14%	2.54%	62.01%	3.17	3.16	0.60
Under 10 Bond Index (Clean)	116.22	116.20	0.017%	0.06%	0.06%	5.66%	16.22%	4.70	4.64	1.27
Under 10 Bond Index (Return)	176.85	176.80	0.028%	0.16%	0.16%	6.57%	76.85%	4.70	4.64	1.27
5 Plus Bond Index (Clean)	123.36	123.33	0.017%	0.08%	0.08%	9.13%	23.36%	6.57	6.45	1.85
5 Plus Bond Index (Return)	199.30	199.25	0.028%	0.19%	0.19%	10.40%	99.30%	6.57	6.45	1.85
10 Plus Bond Index (Clean)	127.83	127.80	0.023%	0.12%	0.12%	11.66%	27.83%	8.55	8.34	2.48
10 Plus Bond Index (Return)	216.48	216.40	0.035%	0.24%	0.24%	13.94%	116.48%	8.55	8.34	2.48

## 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	102.68	1.75	142	104.43	0.00	2,230	2,290	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.93	7.38	322	116.31	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.89	1.05	83	108.93	0.00	8,132	8,773	8858
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.52	3.99	265	120.51	0.00	6,389	7,445	7700
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.12	3.27	265	119.38	0.00	9,256	10,747	11049
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.03	0.27	22	117.29	0.00	7,700	9,011	9032
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.47	4.28	265	129.75	0.00	6,767	8,490	8780
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	1.02	83	119.53	0.00	11,809	13,995	14115
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.26	3.63	265	125.89	0.00	9,052	11,067	11396
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.28	1.20	112	115.48	0.00	5,480	6,262	6328
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.24	1.06	114	110.30	0.00	7,137	7,250	7321
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.01	1.76	119	128.77	0.00	11,745	14,917	15124



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Jul-2014	Previous Index Price 09-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	102.68	102.70	-0.015%	-0.117%	-0.117%	-2.113%	0.01	0.60	0.60
IE0004680173	0468017	8.25 Treas Bnd 2015	108.93	108.93	-0.002%	-0.156%	-0.156%	-3.692%	0.07	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	107.89	107.84	0.046%	0.065%	0.065%	-0.413%	0.11	1.72	1.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.46	0.049%	0.090%	0.090%	2.491%	0.39	2.99	2.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	116.10	0.010%	-0.028%	-0.028%	4.676%	0.65	3.89	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.03	117.04	-0.009%	0.050%	0.050%	6.439%	0.86	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.47	125.43	0.029%	0.026%	0.026%	6.765%	0.92	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.46	0.046%	0.078%	0.078%	8.273%	1.16	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.26	122.28	-0.012%	0.143%	0.143%	8.711%	1.28	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.28	114.31	-0.024%	-0.160%	-0.160%	10.386%	2.08	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.24	109.23	0.011%	0.151%	0.151%		2.32	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.01	126.98	0.024%	0.124%	0.124%	11.635%	2.48	8.55	8.34

Return Price Performance			Index Price 10-Jul-2014	Previous Index Price 09-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	104.44	-0.003%	0.003%	0.003%	-4.010%	0.01	0.60	0.60
IE0004680173	0468017	8.25 Treas Bnd 2015	116.31	116.29	0.018%	0.051%	0.051%	0.153%	0.07	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.87	0.058%	0.180%	0.180%	-2.366%	0.11	1.72	1.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.51	120.44	0.060%	0.213%	0.213%	4.974%	0.39	2.99	2.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.38	119.36	0.021%	0.076%	0.076%	6.744%	0.65	3.89	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.29	117.29	0.002%	0.152%	0.152%	4.436%	0.86	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.75	129.70	0.042%	0.151%	0.151%	9.298%	0.92	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.53	119.47	0.056%	0.180%	0.180%	6.136%	1.16	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.89	125.89	-0.001%	0.248%	0.248%	10.939%	1.28	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.48	115.49	-0.015%	-0.065%	-0.065%	8.344%	2.08	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.30	110.28	0.020%	0.234%	0.234%		2.32	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.77	128.72	0.035%	0.238%	0.238%	9.029%	2.48	8.55	8.34