

Irish Stock Exchange Daily Bond Index Report

Friday 11 July, 2014

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Bond Indices Performance

Index	Close Value 11-Jul-2014	Previous Close Value 10-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.52	117.43	0.077%	0.14%	0.14%	6.68%	17.52%	5.29	5.21	1.55
All Bond Index (Return)	183.74	183.58	0.087%	0.26%	0.26%	7.79%	83.74%	5.29	5.21	1.55
Under 3 Bond Index (Clean)	98.72	98.79	-0.071%	-0.04%	-0.04%	-0.87%	-1.28%	1.48	1.48	0.14
Under 3 Bond Index (Return)	141.85	141.93	-0.059%	0.09%	0.09%	-1.92%	41.85%	1.48	1.48	0.14
Under 5 Bond Index (Clean)	109.93	109.97	-0.035%	0.00%	0.00%	1.74%	9.93%	3.17	3.15	0.60
Under 5 Bond Index (Return)	161.97	162.01	-0.023%	0.12%	0.12%	2.52%	61.97%	3.17	3.15	0.60
Under 10 Bond Index (Clean)	116.28	116.22	0.054%	0.11%	0.11%	5.72%	16.28%	4.72	4.67	1.27
Under 10 Bond Index (Return)	176.97	176.85	0.064%	0.23%	0.23%	6.64%	76.97%	4.72	4.67	1.27
5 Plus Bond Index (Clean)	123.54	123.36	0.147%	0.23%	0.23%	9.29%	23.54%	6.58	6.47	1.83
5 Plus Bond Index (Return)	199.61	199.30	0.155%	0.34%	0.34%	10.57%	99.61%	6.58	6.47	1.83
10 Plus Bond Index (Clean)	128.10	127.83	0.215%	0.34%	0.34%	11.90%	28.10%	8.55	8.34	2.46
10 Plus Bond Index (Return)	216.96	216.48	0.223%	0.46%	0.46%	14.19%	116.96%	8.55	8.34	2.46

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	102.64	1.76	143	104.40	0.00	2,230	2,289	2328
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.85	7.40	323	116.26	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	1.06	84	108.86	0.00	8,132	8,766	8853
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.44	4.01	266	120.45	0.00	6,389	7,440	7696
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.06	3.28	266	119.34	0.00	9,256	10,742	11046
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.09	0.28	23	117.37	0.00	7,700	9,016	9037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.60	4.30	266	129.90	0.00	6,767	8,499	8790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.61	1.04	84	119.65	0.00	11,809	14,006	14129
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.42	3.64	266	126.06	0.00	9,052	11,081	11411
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.47	1.21	113	115.68	0.00	5,480	6,272	6338
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.44	1.07	115	110.51	0.00	7,137	7,811	7887
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.28	1.78	120	129.05	0.00	11,745	14,949	15158

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jul-2014	Previous Index Price 10-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	102.64	102.68	-0.042%	-0.159%	-0.159%	-2.154%	0.06	0.60	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	108.85	108.93	-0.068%	-0.224%	-0.224%	-3.758%	0.11	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.89	-0.079%	-0.014%	-0.014%	-0.491%	0.15	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.44	116.52	-0.066%	0.024%	0.024%	2.423%	0.41	2.99	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.06	116.12	-0.047%	-0.076%	-0.076%	4.626%	0.66	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.09	117.03	0.051%	0.101%	0.101%	6.494%	0.84	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.60	125.47	0.108%	0.133%	0.133%	6.880%	0.89	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.61	118.51	0.084%	0.162%	0.162%	8.364%	1.14	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.42	122.26	0.129%	0.273%	0.273%	8.852%	1.25	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.47	114.28	0.165%	0.004%	0.004%	10.567%	2.06	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.44	109.24	0.181%	0.333%	0.333%		2.30	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.28	127.01	0.215%	0.339%	0.339%	11.875%	2.46	8.55	8.34

Return Price Performance			Index Price 11-Jul-2014	Previous Index Price 10-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	104.40	104.43	-0.029%	-0.026%	-0.026%	-4.038%	0.06	0.60	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	116.26	116.31	-0.044%	0.007%	0.007%	0.109%	0.11	1.02	1.02
IE0006857530	0685753	4.6 Treas Bnd 2016	108.86	108.93	-0.067%	0.113%	0.113%	-2.432%	0.15	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.45	120.51	-0.051%	0.161%	0.161%	4.920%	0.41	2.99	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.34	119.38	-0.036%	0.040%	0.040%	6.705%	0.66	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.37	117.29	0.061%	0.213%	0.213%	4.500%	0.84	4.56	4.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.90	129.75	0.116%	0.267%	0.267%	9.425%	0.89	4.59	4.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.65	119.53	0.095%	0.275%	0.275%	6.236%	1.14	5.21	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.06	125.89	0.136%	0.385%	0.385%	11.089%	1.25	5.45	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.68	115.48	0.171%	0.106%	0.106%	8.529%	2.06	7.54	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.51	110.30	0.188%	0.423%	0.423%		2.30	8.39	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.05	128.77	0.223%	0.462%	0.462%	9.272%	2.46	8.55	8.34