

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 July, 2014

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Bond Indices Performance

Index	Close Value 16-Jul-2014	Previous Close Value 15-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.64	117.56	0.074%	0.25%	0.25%	6.79%	17.64%	5.28	5.20	1.52
All Bond Index (Return)	184.02	183.87	0.084%	0.42%	0.42%	7.95%	84.02%	5.28	5.20	1.52
Under 3 Bond Index (Clean)	98.73	98.73	-0.004%	-0.04%	-0.04%	-0.87%	-1.27%	1.47	1.47	0.10
Under 3 Bond Index (Return)	141.93	141.92	0.008%	0.15%	0.15%	-1.87%	41.93%	1.47	1.47	0.10
Under 5 Bond Index (Clean)	109.99	109.97	0.016%	0.05%	0.05%	1.80%	9.99%	3.16	3.14	0.57
Under 5 Bond Index (Return)	162.14	162.10	0.028%	0.23%	0.23%	2.62%	62.14%	3.16	3.14	0.57
Under 10 Bond Index (Clean)	116.38	116.32	0.051%	0.20%	0.20%	5.81%	16.38%	4.71	4.66	1.24
Under 10 Bond Index (Return)	177.21	177.10	0.060%	0.36%	0.36%	6.79%	77.21%	4.71	4.66	1.24
5 Plus Bond Index (Clean)	123.70	123.57	0.110%	0.36%	0.36%	9.44%	23.70%	6.57	6.46	1.80
5 Plus Bond Index (Return)	199.98	199.74	0.119%	0.53%	0.53%	10.77%	99.98%	6.57	6.46	1.80
10 Plus Bond Index (Clean)	128.35	128.08	0.212%	0.54%	0.54%	12.12%	28.35%	8.54	8.34	2.43
10 Plus Bond Index (Return)	217.51	217.03	0.220%	0.72%	0.72%	14.48%	117.51%	8.54	8.34	2.43

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	1.83	148	104.46	0.00	2,230	2,289	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.79	7.52	328	116.31	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	1.12	89	108.93	0.00	8,132	8,767	8858
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	4.08	271	120.49	0.00	6,389	7,438	7699
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.17	3.34	271	119.51	0.00	9,256	10,752	11061
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.23	0.34	28	117.57	0.00	7,700	9,027	9053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.67	4.38	271	130.05	0.00	6,767	8,504	8800
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.72	1.10	89	119.82	0.00	11,809	14,019	14149
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.52	3.71	271	126.24	0.00	9,052	11,091	11427
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.70	1.26	118	115.96	0.00	5,480	6,285	6354
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.65	1.12	120	110.76	0.00	7,137	7,825	7905
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.53	1.85	125	129.38	0.00	11,745	14,979	15196

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Bond Index Constituent

Clean Price Performance			Index Price 16-Jul-2014	Previous Index Price 15-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	102.63	0.007%	-0.163%	-0.163%	-2.159%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	108.79	108.83	-0.035%	-0.279%	-0.279%	-3.811%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	107.82	-0.006%	-0.009%	-0.009%	-0.486%	0.11	1.70	1.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.44	-0.028%	-0.004%	-0.004%	2.394%	0.40	2.97	2.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.17	116.12	0.041%	0.017%	0.017%	4.724%	0.63	3.87	3.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.23	117.18	0.049%	0.225%	0.225%	6.626%	0.81	4.54	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.67	125.67	-0.002%	0.189%	0.189%	6.940%	0.87	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.72	118.65	0.055%	0.253%	0.253%	8.463%	1.12	5.19	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.52	122.49	0.031%	0.359%	0.359%	8.945%	1.23	5.43	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.70	114.50	0.175%	0.207%	0.207%	10.791%	2.03	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.65	109.43	0.194%	0.523%	0.523%		2.28	8.38	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.53	127.26	0.212%	0.538%	0.538%	12.097%	2.43	8.54	8.34

Return Price Performance			Index Price 16-Jul-2014	Previous Index Price 15-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	104.46	104.44	0.019%	0.029%	0.029%	-3.985%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	116.31	116.33	-0.013%	0.054%	0.054%	0.157%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	108.93	108.92	0.005%	0.176%	0.176%	-2.371%	0.11	1.70	1.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.49	120.51	-0.014%	0.197%	0.197%	4.957%	0.40	2.97	2.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.51	119.45	0.050%	0.183%	0.183%	6.857%	0.63	3.87	3.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	117.50	0.060%	0.389%	0.389%	4.683%	0.81	4.54	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.05	130.04	0.011%	0.384%	0.384%	9.553%	0.87	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	119.82	119.74	0.065%	0.417%	0.417%	6.386%	1.12	5.19	5.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.24	126.18	0.040%	0.523%	0.523%	11.243%	1.23	5.43	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.96	115.75	0.182%	0.354%	0.354%	8.798%	2.03	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.76	110.54	0.201%	0.653%	0.653%		2.28	8.38	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.38	129.10	0.220%	0.715%	0.715%	9.548%	2.43	8.54	8.34