

Irish Stock Exchange Daily Bond Index Report

Friday 18 July, 2014

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Bond Indices Performance

Index	Close Value 18-Jul-2014	Previous Close Value 17-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.69	117.71	-0.019%	0.29%	0.29%	6.83%	17.69%	5.27	5.20	1.51
All Bond Index (Return)	184.14	184.15	-0.008%	0.48%	0.48%	8.02%	84.14%	5.27	5.20	1.51
Under 3 Bond Index (Clean)	98.71	98.72	-0.013%	-0.06%	-0.06%	-0.89%	-1.29%	1.46	1.46	0.10
Under 3 Bond Index (Return)	141.94	141.94	-0.001%	0.15%	0.15%	-1.86%	41.94%	1.46	1.46	0.10
Under 5 Bond Index (Clean)	109.99	110.00	-0.015%	0.05%	0.05%	1.79%	9.99%	3.15	3.14	0.57
Under 5 Bond Index (Return)	162.17	162.18	-0.004%	0.25%	0.25%	2.64%	62.17%	3.15	3.14	0.57
Under 10 Bond Index (Clean)	116.41	116.42	-0.013%	0.22%	0.22%	5.83%	16.41%	4.71	4.65	1.23
Under 10 Bond Index (Return)	177.29	177.29	-0.002%	0.41%	0.41%	6.83%	77.29%	4.71	4.65	1.23
5 Plus Bond Index (Clean)	123.79	123.81	-0.020%	0.43%	0.43%	9.51%	23.79%	6.57	6.45	1.79
5 Plus Bond Index (Return)	200.16	200.18	-0.009%	0.62%	0.62%	10.87%	100.16%	6.57	6.45	1.79
10 Plus Bond Index (Clean)	128.55	128.61	-0.049%	0.69%	0.69%	12.29%	28.55%	8.54	8.33	2.41
10 Plus Bond Index (Return)	217.88	217.96	-0.037%	0.89%	0.89%	14.68%	117.88%	8.54	8.33	2.41

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.60	1.85	150	104.44	0.00	2,230	2,288	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.75	7.56	330	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.79	1.15	91	108.94	0.00	8,132	8,766	8859
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.42	4.11	273	120.53	0.00	6,389	7,438	7701
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.14	3.37	273	119.51	0.00	9,256	10,750	11061
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.27	0.36	30	117.63	0.00	7,700	9,030	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.69	4.41	273	130.10	0.00	6,767	8,505	8804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.72	1.12	91	119.84	0.00	11,809	14,019	14152
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.52	3.74	273	126.26	0.00	9,052	11,091	11429
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.86	1.28	120	116.14	0.00	5,480	6,293	6364
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.80	1.14	122	110.93	0.00	7,137	7,836	7917
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.72	1.88	127	129.60	0.00	11,745	15,001	15222

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jul-2014	Previous Index Price 17-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	102.60	102.62	-0.019%	-0.202%	-0.202%	-2.197%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	108.75	108.77	-0.020%	-0.317%	-0.317%	-3.848%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.79	107.81	-0.011%	-0.023%	-0.023%	-0.500%	0.11	1.70	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.42	116.45	-0.026%	0.004%	0.004%	2.403%	0.39	2.97	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.14	116.18	-0.034%	-0.004%	-0.004%	4.701%	0.63	3.87	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.27	117.25	0.013%	0.255%	0.255%	6.658%	0.80	4.54	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.69	125.70	-0.008%	0.205%	0.205%	6.957%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.72	118.74	-0.017%	0.255%	0.255%	8.465%	1.11	5.19	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.52	122.56	-0.033%	0.359%	0.359%	8.945%	1.23	5.43	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.86	114.85	0.009%	0.342%	0.342%	10.941%	2.01	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.80	109.79	0.009%	0.663%	0.663%		2.26	8.37	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.72	127.78	-0.049%	0.687%	0.687%	12.264%	2.41	8.54	8.33

Return Price Performance			Index Price 18-Jul-2014	Previous Index Price 17-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	-0.008%	0.013%	0.013%	-4.000%	0.00	0.58	0.58
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.31	0.001%	0.058%	0.058%	0.160%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	108.94	108.94	0.000%	0.185%	0.185%	-2.362%	0.11	1.70	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.53	120.55	-0.012%	0.230%	0.230%	4.992%	0.39	2.97	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.51	119.54	-0.023%	0.182%	0.182%	6.856%	0.63	3.87	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.60	0.023%	0.439%	0.439%	4.735%	0.80	4.54	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.10	130.10	0.005%	0.424%	0.424%	9.596%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	119.84	119.85	-0.007%	0.439%	0.439%	6.410%	1.11	5.19	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.26	126.29	-0.021%	0.545%	0.545%	11.267%	1.23	5.43	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.14	116.12	0.017%	0.506%	0.506%	8.963%	2.01	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.93	110.92	0.017%	0.809%	0.809%		2.26	8.37	8.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.60	129.65	-0.037%	0.887%	0.887%	9.734%	2.41	8.54	8.33