

Irish Stock Exchange Daily Bond Index Report

Monday 21 July, 2014

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Bond Indices Performance

Index	Close Value 21-Jul-2014	Previous Close Value 18-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.72	117.69	0.025%	0.31%	0.31%	6.86%	17.72%	5.27	5.19	1.51
All Bond Index (Return)	184.24	184.14	0.056%	0.54%	0.54%	8.08%	84.24%	5.27	5.19	1.51
Under 3 Bond Index (Clean)	98.70	98.71	-0.005%	-0.06%	-0.06%	-0.90%	-1.30%	1.46	1.46	0.10
Under 3 Bond Index (Return)	141.98	141.94	0.030%	0.18%	0.18%	-1.83%	41.98%	1.46	1.46	0.10
Under 5 Bond Index (Clean)	109.98	109.99	-0.006%	0.04%	0.04%	1.79%	9.98%	3.15	3.13	0.57
Under 5 Bond Index (Return)	162.22	162.17	0.028%	0.27%	0.27%	2.67%	62.22%	3.15	3.13	0.57
Under 10 Bond Index (Clean)	116.43	116.41	0.016%	0.24%	0.24%	5.85%	16.43%	4.71	4.65	1.23
Under 10 Bond Index (Return)	177.37	177.29	0.048%	0.46%	0.46%	6.88%	77.37%	4.71	4.65	1.23
5 Plus Bond Index (Clean)	123.84	123.79	0.043%	0.47%	0.47%	9.56%	23.84%	6.57	6.45	1.78
5 Plus Bond Index (Return)	200.31	200.16	0.074%	0.69%	0.69%	10.95%	100.31%	6.57	6.45	1.78
10 Plus Bond Index (Clean)	128.64	128.55	0.071%	0.76%	0.76%	12.37%	28.64%	8.53	8.33	2.40
10 Plus Bond Index (Return)	218.10	217.88	0.103%	0.99%	0.99%	14.80%	118.10%	8.53	8.33	2.40

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	102.59	1.89	153	104.47	0.00	2,230	2,288	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.73	7.63	333	116.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.79	1.19	94	108.97	0.00	8,132	8,765	8862
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	4.16	276	120.57	0.00	6,389	7,438	7703
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.14	3.40	276	119.54	0.00	9,256	10,749	11064
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.26	0.40	33	117.65	0.00	7,700	9,029	9059
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	4.46	276	130.16	0.00	6,767	8,506	8808
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.74	1.16	94	119.90	0.00	11,809	14,022	14159
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.57	3.78	276	126.35	0.00	9,052	11,095	11437
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.93	1.31	123	116.25	0.00	5,480	6,298	6370
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.86	1.16	125	111.02	0.00	7,137	7,841	7924
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.81	1.92	130	129.73	0.00	11,745	15,012	15238

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Bond Index Constituent

Clean Price Performance			Index Price 21-Jul-2014	Previous Index Price 18-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	102.59	102.60	-0.007%	-0.209%	-0.209%	-2.204%	0.00	0.57	0.57
IE0004680173	0468017	8.25 Treas Bnd 2015	108.73	108.75	-0.019%	-0.336%	-0.336%	-3.866%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.79	107.79	-0.005%	-0.028%	-0.028%	-0.505%	0.10	1.69	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.42	-0.006%	-0.002%	-0.002%	2.397%	0.39	2.96	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.14	116.14	-0.003%	-0.007%	-0.007%	4.699%	0.63	3.86	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.26	117.27	-0.011%	0.244%	0.244%	6.646%	0.80	4.53	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	125.69	0.010%	0.215%	0.215%	6.968%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.72	0.019%	0.274%	0.274%	8.486%	1.11	5.18	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.57	122.52	0.038%	0.397%	0.397%	8.987%	1.22	5.42	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.93	114.86	0.068%	0.411%	0.411%	11.016%	2.00	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.86	109.80	0.055%	0.718%	0.718%		2.25	8.37	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.81	127.72	0.070%	0.758%	0.758%	12.343%	2.40	8.53	8.33

Return Price Performance			Index Price 21-Jul-2014	Previous Index Price 18-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	104.47	104.44	0.029%	0.042%	0.042%	-3.973%	0.00	0.57	0.57
IE0004680173	0468017	8.25 Treas Bnd 2015	116.36	116.32	0.040%	0.098%	0.098%	0.201%	0.06	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	108.97	108.94	0.030%	0.215%	0.215%	-2.332%	0.10	1.69	1.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.57	120.53	0.031%	0.261%	0.261%	5.024%	0.39	2.96	2.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.54	119.51	0.029%	0.211%	0.211%	6.888%	0.63	3.86	3.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.65	117.63	0.020%	0.459%	0.459%	4.756%	0.80	4.53	4.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.16	130.10	0.047%	0.471%	0.471%	9.648%	0.86	4.57	4.53
IE0034074488	3407448	4.5 Treas Bnd 2020	119.90	119.84	0.049%	0.489%	0.489%	6.462%	1.11	5.18	5.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.35	126.26	0.070%	0.616%	0.616%	11.345%	1.22	5.42	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.25	116.14	0.095%	0.601%	0.601%	9.066%	2.00	7.52	7.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.02	110.93	0.079%	0.889%	0.889%		2.25	8.37	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.73	129.60	0.103%	0.991%	0.991%	9.847%	2.40	8.53	8.33