

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 July, 2014

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Bond Indices Performance

Index	Close Value 23-Jul-2014	Previous Close Value 22-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.70	117.65	0.042%	0.29%	0.29%	6.84%	17.70%	5.26	5.18	1.51
All Bond Index (Return)	184.24	184.15	0.051%	0.54%	0.54%	8.08%	84.24%	5.26	5.18	1.51
Under 3 Bond Index (Clean)	98.67	98.69	-0.027%	-0.10%	-0.10%	-0.93%	-1.33%	1.45	1.45	0.09
Under 3 Bond Index (Return)	141.97	141.99	-0.015%	0.17%	0.17%	-1.84%	41.97%	1.45	1.45	0.09
Under 5 Bond Index (Clean)	109.94	109.95	-0.005%	0.01%	0.01%	1.75%	9.94%	3.14	3.12	0.57
Under 5 Bond Index (Return)	162.20	162.19	0.006%	0.26%	0.26%	2.66%	62.20%	3.14	3.12	0.57
Under 10 Bond Index (Clean)	116.40	116.37	0.029%	0.21%	0.21%	5.83%	16.40%	4.70	4.64	1.23
Under 10 Bond Index (Return)	177.37	177.30	0.039%	0.46%	0.46%	6.88%	77.37%	4.70	4.64	1.23
5 Plus Bond Index (Clean)	123.83	123.74	0.070%	0.46%	0.46%	9.55%	23.83%	6.56	6.44	1.78
5 Plus Bond Index (Return)	200.33	200.17	0.079%	0.70%	0.70%	10.96%	100.33%	6.56	6.44	1.78
10 Plus Bond Index (Clean)	128.63	128.49	0.110%	0.75%	0.75%	12.36%	28.63%	8.52	8.32	2.40
10 Plus Bond Index (Return)	218.13	217.87	0.120%	1.01%	1.01%	14.81%	118.13%	8.52	8.32	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	102.54	1.91	155	104.45	0.00	2,230	2,286	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.65	7.68	335	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	1.21	96	108.96	0.00	8,132	8,762	8861
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	4.19	278	120.60	0.00	6,389	7,438	7705
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	3.43	278	119.54	0.00	9,256	10,746	11064
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.19	0.42	35	117.61	0.00	7,700	9,024	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.63	4.49	278	130.12	0.00	6,767	8,501	8805
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.70	1.18	96	119.88	0.00	11,809	14,016	14156
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.58	3.81	278	126.38	0.00	9,052	11,095	11440
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.95	1.34	125	116.28	0.00	5,480	6,299	6372
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.90	1.18	127	111.08	0.00	7,137	7,843	7928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.80	1.95	132	129.75	0.00	11,745	15,011	15240

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jul-2014	Previous Index Price 22-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	102.54	102.58	-0.042%	-0.261%	-0.261%	-2.255%	0.00	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	108.65	108.71	-0.059%	-0.414%	-0.414%	-3.942%	0.05	0.99	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.78	-0.023%	-0.060%	-0.060%	-0.537%	0.10	1.68	1.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.41	-0.002%	-0.006%	-0.006%	2.393%	0.37	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	116.10	0.004%	-0.034%	-0.034%	4.670%	0.62	3.85	3.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.19	117.18	0.009%	0.188%	0.188%	6.587%	0.80	4.52	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.63	125.62	0.004%	0.153%	0.153%	6.901%	0.86	4.55	4.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.70	118.66	0.027%	0.234%	0.234%	8.442%	1.11	5.17	5.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.58	122.49	0.073%	0.401%	0.401%	8.991%	1.21	5.41	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.95	114.86	0.081%	0.424%	0.424%	11.031%	2.00	7.51	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.90	109.76	0.126%	0.755%	0.755%		2.25	8.36	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.80	127.66	0.110%	0.751%	0.751%	12.334%	2.40	8.52	8.32

Return Price Performance			Index Price 23-Jul-2014	Previous Index Price 22-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	104.45	104.48	-0.029%	0.015%	0.015%	-3.998%	0.00	0.56	0.56
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.36	-0.035%	0.065%	0.065%	0.167%	0.05	0.99	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	108.96	108.98	-0.012%	0.206%	0.206%	-2.341%	0.10	1.68	1.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.60	120.58	0.011%	0.283%	0.283%	5.047%	0.37	2.95	2.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.54	119.52	0.014%	0.205%	0.205%	6.880%	0.62	3.85	3.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.59	0.019%	0.424%	0.424%	4.720%	0.80	4.52	4.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.12	130.10	0.016%	0.436%	0.436%	9.610%	0.86	4.55	4.52
IE0034074488	3407448	4.5 Treas Bnd 2020	119.88	119.83	0.038%	0.470%	0.470%	6.443%	1.11	5.17	5.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	126.28	0.082%	0.641%	0.641%	11.373%	1.21	5.41	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.28	116.18	0.089%	0.633%	0.633%	9.100%	2.00	7.51	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.08	110.93	0.133%	0.942%	0.942%		2.25	8.36	8.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.75	129.60	0.120%	1.007%	1.007%	9.864%	2.40	8.52	8.32