

Irish Stock Exchange Daily Bond Index Report

Tuesday 29 July, 2014

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Bond Indices Performance

Index	Close Value 29-Jul-2014	Previous Close Value 28-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.97	117.76	0.177%	0.53%	0.53%	7.09%	17.97%	5.26	5.18	1.46
All Bond Index (Return)	184.78	184.44	0.185%	0.83%	0.83%	8.40%	84.78%	5.26	5.18	1.46
Under 3 Bond Index (Clean)	98.70	98.67	0.023%	-0.07%	-0.07%	-0.90%	-1.30%	1.44	1.44	0.04
Under 3 Bond Index (Return)	142.11	142.06	0.034%	0.27%	0.27%	-1.75%	42.11%	1.44	1.44	0.04
Under 5 Bond Index (Clean)	110.00	109.92	0.068%	0.06%	0.06%	1.80%	10.00%	3.13	3.11	0.54
Under 5 Bond Index (Return)	162.39	162.26	0.078%	0.38%	0.38%	2.78%	62.39%	3.13	3.11	0.54
Under 10 Bond Index (Clean)	116.60	116.42	0.159%	0.38%	0.38%	6.01%	16.60%	4.69	4.63	1.18
Under 10 Bond Index (Return)	177.78	177.49	0.166%	0.69%	0.69%	7.13%	77.78%	4.69	4.63	1.18
5 Plus Bond Index (Clean)	124.25	123.95	0.244%	0.81%	0.81%	9.93%	24.25%	6.55	6.44	1.73
5 Plus Bond Index (Return)	201.13	200.63	0.250%	1.11%	1.11%	11.41%	101.13%	6.55	6.44	1.73
10 Plus Bond Index (Clean)	129.38	129.01	0.284%	1.34%	1.34%	13.02%	29.38%	8.52	8.33	2.33
10 Plus Bond Index (Return)	219.55	218.91	0.292%	1.66%	1.66%	15.56%	119.55%	8.52	8.33	2.33

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	102.52	1.99	161	104.50	0.00	2,230	2,286	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.61	7.82	341	116.43	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.80	1.29	102	109.09	0.00	8,132	8,766	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.39	4.28	284	120.66	0.00	6,389	7,436	7709
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.20	3.50	284	119.70	0.00	9,256	10,755	11079
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.29	0.49	41	117.79	0.00	7,700	9,032	9070
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.68	4.59	284	130.27	0.00	6,767	8,504	8815
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.82	1.26	102	120.08	0.00	11,809	14,031	14179
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.78	3.89	284	126.67	0.00	9,052	11,114	11466
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	115.59	1.40	131	116.99	0.00	5,480	6,334	6410
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.71	1.24	133	111.94	0.00	7,137	7,901	7989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	128.55	2.04	138	130.59	0.00	11,745	15,099	15338

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jul-2014	Previous Index Price 28-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	102.52	102.50	0.015%	-0.280%	-0.280%	-2.274%	0.00	0.55	0.55
IE0004680173	0468017	8.25 Treas Bnd 2015	108.61	108.62	-0.008%	-0.445%	-0.445%	-3.972%	0.02	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.80	107.77	0.025%	-0.017%	-0.017%	-0.494%	0.04	1.67	1.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.39	116.35	0.028%	-0.026%	-0.026%	2.372%	0.36	2.94	2.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.20	116.09	0.097%	0.043%	0.043%	4.751%	0.60	3.84	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.29	117.15	0.124%	0.276%	0.276%	6.680%	0.78	4.51	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.68	125.53	0.113%	0.193%	0.193%	6.944%	0.85	4.54	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	118.63	0.158%	0.338%	0.338%	8.554%	1.08	5.16	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.78	122.54	0.196%	0.568%	0.568%	9.172%	1.18	5.40	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.59	115.10	0.426%	0.985%	0.985%	11.651%	1.92	7.50	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.71	110.29	0.381%	1.494%	1.494%		2.16	8.35	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.55	128.19	0.285%	1.342%	1.342%	12.993%	2.33	8.52	8.33

Return Price Performance			Index Price 29-Jul-2014	Previous Index Price 28-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	104.50	104.47	0.026%	0.067%	0.067%	-3.949%	0.00	0.55	0.55
IE0004680173	0468017	8.25 Treas Bnd 2015	116.43	116.41	0.012%	0.154%	0.154%	0.257%	0.02	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.05	0.037%	0.319%	0.319%	-2.231%	0.04	1.67	1.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.66	120.62	0.039%	0.338%	0.338%	5.105%	0.36	2.94	2.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.70	119.57	0.105%	0.342%	0.342%	7.027%	0.60	3.84	3.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.79	117.63	0.133%	0.574%	0.574%	4.876%	0.78	4.51	4.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.27	130.11	0.122%	0.550%	0.550%	9.734%	0.85	4.54	4.51
IE0034074488	3407448	4.5 Treas Bnd 2020	120.08	119.88	0.167%	0.634%	0.634%	6.617%	1.08	5.16	5.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.67	126.41	0.201%	0.868%	0.868%	11.624%	1.18	5.40	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.99	116.49	0.430%	1.244%	1.244%	9.763%	1.92	7.50	7.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.94	111.52	0.385%	1.727%	1.727%		2.16	8.35	8.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.59	130.21	0.292%	1.660%	1.660%	10.575%	2.33	8.52	8.33