

Irish Stock Exchange Daily Bond Index Report

Wednesday 30 July, 2014

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Bond Indices Performance

Index	Close Value 30-Jul-2014	Previous Close Value 29-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.80	117.97	-0.147%	0.38%	0.38%	6.93%	17.80%	5.24	5.17	1.48
All Bond Index (Return)	184.54	184.78	-0.134%	0.70%	0.70%	8.25%	84.54%	5.24	5.17	1.48
Under 3 Bond Index (Clean)	98.66	98.70	-0.040%	-0.11%	-0.11%	-0.94%	-1.34%	1.43	1.43	0.04
Under 3 Bond Index (Return)	142.07	142.11	-0.027%	0.24%	0.24%	-1.77%	42.07%	1.43	1.43	0.04
Under 5 Bond Index (Clean)	109.91	110.00	-0.079%	-0.02%	-0.02%	1.72%	9.91%	3.12	3.10	0.55
Under 5 Bond Index (Return)	162.28	162.39	-0.067%	0.31%	0.31%	2.71%	62.28%	3.12	3.10	0.55
Under 10 Bond Index (Clean)	116.43	116.60	-0.148%	0.24%	0.24%	5.85%	16.43%	4.68	4.62	1.21
Under 10 Bond Index (Return)	177.54	177.78	-0.134%	0.55%	0.55%	6.99%	77.54%	4.68	4.62	1.21
5 Plus Bond Index (Clean)	124.02	124.25	-0.188%	0.62%	0.62%	9.72%	24.02%	6.54	6.43	1.75
5 Plus Bond Index (Return)	200.78	201.13	-0.175%	0.93%	0.93%	11.21%	100.78%	6.54	6.43	1.75
10 Plus Bond Index (Clean)	129.20	129.38	-0.144%	1.20%	1.20%	12.86%	29.20%	8.51	8.31	2.35
10 Plus Bond Index (Return)	219.26	219.55	-0.131%	1.53%	1.53%	15.41%	119.26%	8.51	8.31	2.35

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	102.47	2.00	162	104.47	0.00	2,230	2,285	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.54	7.84	342	116.38	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.76	1.30	103	109.06	0.00	8,132	8,763	8868
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.31	4.30	285	120.60	0.00	6,389	7,431	7705
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.08	3.51	285	119.60	0.00	9,256	10,744	11069
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.16	0.51	42	117.66	0.00	7,700	9,021	9060
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.45	4.61	285	130.06	0.00	6,767	8,489	8800
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.62	1.27	103	119.89	0.00	11,809	14,007	14157
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	3.90	285	126.46	0.00	9,052	11,093	11447
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	115.29	1.41	132	116.70	0.00	5,480	6,317	6395
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.41	1.25	134	111.66	0.00	7,137	7,880	7969
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	128.37	2.06	139	130.42	0.00	11,745	15,077	15318

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jul-2014	Previous Index Price 29-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	102.47	102.52	-0.044%	-0.324%	-0.324%	-2.316%	0.00	0.54	0.54
IE0004680173	0468017	8.25 Treas Bnd 2015	108.54	108.61	-0.064%	-0.510%	-0.510%	-4.033%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	107.76	107.80	-0.039%	-0.056%	-0.056%	-0.533%	0.04	1.66	1.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.39	-0.066%	-0.092%	-0.092%	2.305%	0.37	2.93	2.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.08	116.20	-0.099%	-0.056%	-0.056%	4.647%	0.61	3.83	3.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.16	117.29	-0.115%	0.161%	0.161%	6.558%	0.79	4.50	4.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.45	125.68	-0.179%	0.014%	0.014%	6.752%	0.87	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	118.62	118.82	-0.171%	0.166%	0.166%	8.369%	1.11	5.15	5.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.78	-0.183%	0.383%	0.383%	8.972%	1.20	5.39	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.29	115.59	-0.260%	0.723%	0.723%	11.361%	1.96	7.49	7.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.41	110.71	-0.266%	1.224%	1.224%		2.19	8.34	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.37	128.55	-0.144%	1.196%	1.196%	12.830%	2.35	8.51	8.31

Return Price Performance			Index Price 30-Jul-2014	Previous Index Price 29-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	104.50	-0.032%	0.035%	0.035%	-3.979%	0.00	0.54	0.54
IE0004680173	0468017	8.25 Treas Bnd 2015	116.38	116.43	-0.040%	0.114%	0.114%	0.216%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.06	109.09	-0.027%	0.292%	0.292%	-2.257%	0.04	1.66	1.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.60	120.66	-0.051%	0.287%	0.287%	5.051%	0.37	2.93	2.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.60	119.70	-0.086%	0.256%	0.256%	6.935%	0.61	3.83	3.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.66	117.79	-0.104%	0.469%	0.469%	4.766%	0.79	4.50	4.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.06	130.27	-0.160%	0.388%	0.388%	9.558%	0.87	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.89	120.08	-0.158%	0.475%	0.475%	6.448%	1.11	5.15	5.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.46	126.67	-0.167%	0.700%	0.700%	11.438%	1.20	5.39	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.70	116.99	-0.248%	0.993%	0.993%	9.491%	1.96	7.49	7.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.66	111.94	-0.255%	1.467%	1.467%		2.19	8.34	8.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.42	130.59	-0.131%	1.527%	1.527%	10.430%	2.35	8.51	8.31