

# Irish Stock Exchange Daily Bond Index Report

Thursday 31 July, 2014

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## Bond Indices Performance

Index	Close Value 31-Jul-2014	Previous Close Value 30-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.59	117.80	-0.173%	0.20%	0.20%	6.74%	17.59%	5.24	5.16	1.51
All Bond Index (Return)	184.24	184.54	-0.159%	0.54%	0.54%	8.08%	84.24%	5.24	5.16	1.51
Under 3 Bond Index (Clean)	98.65	98.66	-0.007%	-0.11%	-0.11%	-0.95%	-1.35%	1.42	1.42	0.03
Under 3 Bond Index (Return)	142.08	142.07	0.005%	0.25%	0.25%	-1.77%	42.08%	1.42	1.42	0.03
Under 5 Bond Index (Clean)	109.84	109.91	-0.068%	-0.09%	-0.09%	1.65%	9.84%	3.11	3.10	0.57
Under 5 Bond Index (Return)	162.19	162.28	-0.055%	0.26%	0.26%	2.65%	62.19%	3.11	3.10	0.57
Under 10 Bond Index (Clean)	116.26	116.43	-0.145%	0.09%	0.09%	5.70%	16.26%	4.67	4.61	1.24
Under 10 Bond Index (Return)	177.31	177.54	-0.131%	0.42%	0.42%	6.85%	77.31%	4.67	4.61	1.24
5 Plus Bond Index (Clean)	123.73	124.02	-0.237%	0.38%	0.38%	9.46%	23.73%	6.53	6.42	1.79
5 Plus Bond Index (Return)	200.34	200.78	-0.222%	0.70%	0.70%	10.97%	100.34%	6.53	6.42	1.79
10 Plus Bond Index (Clean)	128.76	129.20	-0.335%	0.86%	0.86%	12.48%	28.76%	8.50	8.30	2.39
10 Plus Bond Index (Return)	218.56	219.26	-0.318%	1.20%	1.20%	15.04%	118.56%	8.50	8.30	2.39

## 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	2.01	163	104.48	0.00	2,230	2,285	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.52	7.84	342	116.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.75	1.31	104	109.06	0.00	8,132	8,762	8869
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.28	4.31	286	120.59	0.00	6,389	7,429	7705
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.98	3.53	286	119.51	0.00	9,256	10,735	11061
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.97	0.52	43	117.49	0.00	7,700	9,007	9047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.29	4.62	286	129.92	0.00	6,767	8,478	8791
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.41	1.28	104	119.69	0.00	11,809	13,982	14134
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	3.92	286	126.26	0.00	9,052	11,074	11429
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.95	1.42	133	116.37	0.00	5,480	6,299	6376
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.06	1.26	135	111.32	0.00	7,137	7,855	7944
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.94	2.07	140	130.01	0.00	11,745	15,026	15270



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## Bond Index Constituent

Clean Price Performance			Index Price 31-Jul-2014	Previous Index Price 30-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	102.47	-0.005%	-0.329%	-0.329%	-2.321%	0.00	0.54	0.54
IE0004680173	0468017	8.25 Treas Bnd 2015	108.52	108.54	-0.019%	-0.529%	-0.529%	-4.052%	0.00	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.75	107.76	-0.007%	-0.063%	-0.063%	-0.540%	0.04	1.66	1.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.28	116.31	-0.024%	-0.116%	-0.116%	2.280%	0.37	2.93	2.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.98	116.08	-0.086%	-0.142%	-0.142%	4.557%	0.63	3.83	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.97	117.16	-0.158%	0.003%	0.003%	6.389%	0.83	4.50	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.29	125.45	-0.125%	-0.112%	-0.112%	6.619%	0.90	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	118.41	118.62	-0.177%	-0.011%	-0.011%	8.177%	1.14	5.15	5.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.55	-0.174%	0.209%	0.209%	8.782%	1.23	5.39	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.95	115.29	-0.297%	0.424%	0.424%	11.031%	1.99	7.48	7.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.06	110.41	-0.319%	0.901%	0.901%		2.23	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.94	128.37	-0.335%	0.857%	0.857%	12.453%	2.39	8.50	8.30

Return Price Performance			Index Price 31-Jul-2014	Previous Index Price 30-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	104.48	104.47	0.008%	0.043%	0.043%	-3.972%	0.00	0.54	0.54
IE0004680173	0468017	8.25 Treas Bnd 2015	116.36	116.38	-0.018%	0.095%	0.095%	0.198%	0.00	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.06	109.06	0.005%	0.297%	0.297%	-2.252%	0.04	1.66	1.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.59	120.60	-0.010%	0.277%	0.277%	5.041%	0.37	2.93	2.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.51	119.60	-0.073%	0.183%	0.183%	6.857%	0.63	3.83	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.49	117.66	-0.147%	0.321%	0.321%	4.612%	0.83	4.50	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.92	130.06	-0.108%	0.279%	0.279%	9.439%	0.90	4.53	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.89	-0.165%	0.309%	0.309%	6.272%	1.14	5.15	5.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.26	126.46	-0.157%	0.541%	0.541%	11.263%	1.23	5.39	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.37	116.70	-0.284%	0.707%	0.707%	9.181%	1.99	7.48	7.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.32	111.66	-0.307%	1.155%	1.155%		2.23	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.01	130.42	-0.318%	1.203%	1.203%	10.078%	2.39	8.50	8.30