

# Irish Stock Exchange Daily Bond Index Report

Monday 14 July, 2014

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## Bond Indices Performance

Index	Close Value 14-Jul-2014	Previous Close Value 11-Jul-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.55	117.52	0.026%	0.17%	0.17%	6.71%	17.55%	5.29	5.21	1.54
All Bond Index (Return)	183.85	183.74	0.058%	0.32%	0.32%	7.85%	83.85%	5.29	5.21	1.54
Under 3 Bond Index (Clean)	98.73	98.72	0.007%	-0.03%	-0.03%	-0.87%	-1.27%	1.48	1.48	0.13
Under 3 Bond Index (Return)	141.91	141.85	0.042%	0.13%	0.13%	-1.88%	41.91%	1.48	1.48	0.13
Under 5 Bond Index (Clean)	109.96	109.93	0.024%	0.02%	0.02%	1.77%	9.96%	3.17	3.15	0.59
Under 5 Bond Index (Return)	162.06	161.97	0.056%	0.18%	0.18%	2.57%	62.06%	3.17	3.15	0.59
Under 10 Bond Index (Clean)	116.32	116.28	0.028%	0.14%	0.14%	5.75%	16.32%	4.72	4.66	1.26
Under 10 Bond Index (Return)	177.07	176.97	0.059%	0.29%	0.29%	6.70%	77.07%	4.72	4.66	1.26
5 Plus Bond Index (Clean)	123.57	123.54	0.028%	0.25%	0.25%	9.32%	23.57%	6.58	6.46	1.82
5 Plus Bond Index (Return)	199.73	199.61	0.060%	0.40%	0.40%	10.63%	99.73%	6.58	6.46	1.82
10 Plus Bond Index (Clean)	128.12	128.10	0.017%	0.36%	0.36%	11.92%	28.12%	8.55	8.34	2.46
10 Plus Bond Index (Return)	217.07	216.96	0.052%	0.51%	0.51%	14.25%	117.07%	8.55	8.34	2.46

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.64	1.80	146	104.44	0.00	2,230	2,289	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.85	7.47	326	116.32	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.81	1.10	87	108.91	0.00	8,132	8,767	8856
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.45	4.05	269	120.50	0.00	6,389	7,440	7699
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.10	3.32	269	119.42	0.00	9,256	10,746	11053
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.14	0.31	26	117.45	0.00	7,700	9,020	9044
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.65	4.35	269	130.00	0.00	6,767	8,502	8797
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.66	1.07	87	119.74	0.00	11,809	14,013	14139
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.47	3.69	269	126.15	0.00	9,052	11,086	11419
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.50	1.24	116	115.74	0.00	5,480	6,274	6342
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.43	1.10	118	110.53	0.00	7,137	7,810	7888
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.30	1.82	123	129.12	0.00	11,745	14,952	15166



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Jul-2014	Previous Index Price 11-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	102.64	102.64	-0.002%	-0.161%	-0.161%	-2.156%	0.04	0.59	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	108.85	108.85	-0.006%	-0.229%	-0.229%	-3.763%	0.10	1.02	1.01
IE0006857530	0685753	4.6 Treas Bnd 2016	107.81	107.80	0.009%	-0.005%	-0.005%	-0.482%	0.14	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.44	0.002%	0.026%	0.026%	2.425%	0.40	2.98	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.10	116.06	0.037%	-0.039%	-0.039%	4.665%	0.65	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.14	117.09	0.044%	0.145%	0.145%	6.541%	0.83	4.55	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.65	125.60	0.042%	0.175%	0.175%	6.925%	0.88	4.58	4.54
IE0034074488	3407448	4.5 Treas Bnd 2020	118.66	118.61	0.045%	0.207%	0.207%	8.413%	1.13	5.20	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.47	122.42	0.041%	0.314%	0.314%	8.896%	1.24	5.44	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.50	114.47	0.026%	0.031%	0.031%	10.596%	2.06	7.53	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.43	109.44	-0.009%	0.324%	0.324%		2.30	8.38	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.30	127.28	0.017%	0.356%	0.356%	11.894%	2.46	8.55	8.34

Return Price Performance			Index Price 14-Jul-2014	Previous Index Price 11-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	104.44	104.40	0.034%	0.008%	0.008%	-4.006%	0.04	0.59	0.59
IE0004680173	0468017	8.25 Treas Bnd 2015	116.32	116.26	0.054%	0.061%	0.061%	0.164%	0.10	1.02	1.01
IE0006857530	0685753	4.6 Treas Bnd 2016	108.91	108.86	0.044%	0.157%	0.157%	-2.389%	0.14	1.71	1.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.50	120.45	0.039%	0.200%	0.200%	4.961%	0.40	2.98	2.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.42	119.34	0.067%	0.107%	0.107%	6.777%	0.65	3.88	3.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.45	117.37	0.075%	0.289%	0.289%	4.578%	0.83	4.55	4.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.00	129.90	0.078%	0.345%	0.345%	9.510%	0.88	4.58	4.54
IE0034074488	3407448	4.5 Treas Bnd 2020	119.74	119.65	0.074%	0.349%	0.349%	6.315%	1.13	5.20	5.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.15	126.06	0.072%	0.457%	0.457%	11.170%	1.24	5.44	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.74	115.68	0.054%	0.160%	0.160%	8.588%	2.06	7.53	7.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.53	110.51	0.016%	0.439%	0.439%		2.30	8.38	8.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.12	129.05	0.052%	0.514%	0.514%	9.328%	2.46	8.55	8.34