

# Irish Stock Exchange Daily Bond Index Report

Wednesday 6 August, 2014

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## Bond Indices Performance

Index	Close Value 06-Aug-2014	Previous Close Value 05-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.39	117.56	-0.144%	-0.17%	0.03%	6.56%	17.39%	5.22	5.14	1.54
All Bond Index (Return)	184.05	184.29	-0.130%	-0.10%	0.43%	7.97%	84.05%	5.22	5.14	1.54
Under 3 Bond Index (Clean)	98.58	98.62	-0.042%	-0.07%	-0.18%	-1.02%	-1.42%	1.41	1.41	0.03
Under 3 Bond Index (Return)	142.08	142.12	-0.029%	0.00%	0.25%	-1.77%	42.08%	1.41	1.41	0.03
Under 5 Bond Index (Clean)	109.70	109.80	-0.089%	-0.12%	-0.21%	1.53%	9.70%	3.10	3.08	0.59
Under 5 Bond Index (Return)	162.10	162.23	-0.076%	-0.05%	0.20%	2.60%	62.10%	3.10	3.08	0.59
Under 10 Bond Index (Clean)	116.07	116.22	-0.128%	-0.16%	-0.07%	5.53%	16.07%	4.66	4.60	1.26
Under 10 Bond Index (Return)	177.15	177.35	-0.114%	-0.09%	0.33%	6.75%	77.15%	4.66	4.60	1.26
5 Plus Bond Index (Clean)	123.47	123.69	-0.176%	-0.20%	0.18%	9.24%	23.47%	6.52	6.40	1.81
5 Plus Bond Index (Return)	200.06	200.39	-0.162%	-0.14%	0.57%	10.82%	100.06%	6.52	6.40	1.81
10 Plus Bond Index (Clean)	128.45	128.75	-0.233%	-0.24%	0.61%	12.21%	28.45%	8.48	8.28	2.41
10 Plus Bond Index (Return)	218.19	218.66	-0.218%	-0.17%	1.03%	14.84%	118.19%	8.48	8.28	2.41

## 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	102.36	2.08	169	104.44	0.00	2,230	2,283	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.39	7.98	348	116.36	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.69	1.39	110	109.07	0.00	8,132	8,757	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.17	4.40	292	120.57	0.00	6,389	7,422	7703
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	3.60	292	119.39	0.00	9,256	10,717	11051
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.79	0.59	49	117.38	0.00	7,700	8,993	9038
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.04	4.72	292	129.76	0.00	6,767	8,461	8780
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	1.36	110	119.51	0.00	11,809	13,952	14112
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.13	4.00	292	126.13	0.00	9,052	11,055	11417
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.79	1.49	139	116.27	0.00	5,480	6,290	6371
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.84	1.31	141	111.15	0.00	7,137	7,839	7933
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.63	2.16	146	129.79	0.00	11,745	14,990	15244



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Aug-2014	Previous Index Price 05-Aug-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.36	102.39	-0.029%	-0.102%	-0.431%	-2.421%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	108.39	108.46	-0.065%	-0.123%	-0.652%	-4.170%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.69	107.73	-0.045%	-0.060%	-0.123%	-0.600%	0.04	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.17	116.25	-0.069%	-0.099%	-0.215%	2.179%	0.39	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	115.93	-0.114%	-0.164%	-0.306%	4.386%	0.66	3.81	3.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.79	116.95	-0.137%	-0.156%	-0.154%	6.223%	0.85	4.48	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.04	125.23	-0.148%	-0.202%	-0.313%	6.403%	0.93	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	118.35	-0.172%	-0.215%	-0.226%	7.944%	1.18	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.13	122.29	-0.131%	-0.172%	0.037%	8.596%	1.26	5.37	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.79	114.97	-0.159%	-0.142%	0.281%	10.873%	2.01	7.47	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.84	110.04	-0.186%	-0.200%	0.700%		2.25	8.32	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.63	127.92	-0.233%	-0.242%	0.613%	12.180%	2.41	8.48	8.28

Return Price Performance			Index Price 06-Aug-2014	Previous Index Price 05-Aug-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	104.46	-0.016%	-0.030%	0.013%	-4.000%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	116.36	116.41	-0.041%	0.003%	0.098%	0.201%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.11	-0.032%	0.009%	0.306%	-2.243%	0.04	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.57	120.63	-0.054%	-0.021%	0.256%	5.019%	0.39	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.39	119.51	-0.100%	-0.097%	0.086%	6.753%	0.66	3.81	3.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.38	117.53	-0.126%	-0.094%	0.227%	4.514%	0.85	4.48	4.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.76	129.93	-0.130%	-0.120%	0.159%	9.307%	0.93	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.51	119.70	-0.159%	-0.151%	0.158%	6.112%	1.18	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.13	126.28	-0.116%	-0.101%	0.440%	11.150%	1.26	5.37	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.27	116.44	-0.148%	-0.085%	0.621%	9.088%	2.01	7.47	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.15	111.35	-0.176%	-0.147%	1.006%		2.25	8.32	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.79	130.07	-0.218%	-0.170%	1.031%	9.891%	2.41	8.48	8.28