

Irish Stock Exchange Daily Bond Index Report

Thursday 7 August, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 07-Aug-2014	Previous Close Value 06-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.41	117.39	0.013%	-0.16%	0.04%	6.57%	17.41%	5.22	5.14	1.54
All Bond Index (Return)	184.10	184.05	0.023%	-0.08%	0.46%	8.00%	84.10%	5.22	5.14	1.54
Under 3 Bond Index (Clean)	98.58	98.58	-0.007%	-0.08%	-0.19%	-1.02%	-1.43%	1.41	1.41	0.03
Under 3 Bond Index (Return)	142.08	142.08	0.005%	0.01%	0.25%	-1.76%	42.08%	1.41	1.41	0.03
Under 5 Bond Index (Clean)	109.72	109.70	0.017%	-0.10%	-0.19%	1.55%	9.72%	3.10	3.08	0.58
Under 5 Bond Index (Return)	162.15	162.10	0.028%	-0.02%	0.23%	2.63%	62.15%	3.10	3.08	0.58
Under 10 Bond Index (Clean)	116.09	116.07	0.015%	-0.15%	-0.05%	5.54%	16.09%	4.65	4.60	1.26
Under 10 Bond Index (Return)	177.19	177.15	0.025%	-0.07%	0.35%	6.78%	77.19%	4.65	4.60	1.26
5 Plus Bond Index (Clean)	123.49	123.47	0.010%	-0.19%	0.19%	9.25%	23.49%	6.52	6.40	1.81
5 Plus Bond Index (Return)	200.10	200.06	0.020%	-0.12%	0.59%	10.84%	100.10%	6.52	6.40	1.81
10 Plus Bond Index (Clean)	128.45	128.45	0.002%	-0.24%	0.61%	12.21%	28.45%	8.48	8.28	2.41
10 Plus Bond Index (Return)	218.22	218.19	0.013%	-0.16%	1.05%	14.86%	118.22%	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	102.35	2.10	170	104.44	0.00	2,230	2,282	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.37	8.00	349	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.68	1.40	111	109.08	0.00	8,132	8,756	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	4.42	293	120.61	0.00	6,389	7,424	7706
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.85	3.61	293	119.46	0.00	9,256	10,723	11057
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.80	0.60	50	117.40	0.00	7,700	8,994	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.04	4.74	293	129.78	0.00	6,767	8,461	8781
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.12	1.37	111	119.49	0.00	11,809	13,948	14110
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.16	4.01	293	126.17	0.00	9,052	11,057	11421
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.83	1.50	140	116.32	0.00	5,480	6,292	6374
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	109.91	1.32	142	111.23	0.00	7,137	7,844	7939
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.63	2.18	147	129.80	0.00	11,745	14,990	15246

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Bond Index Constituent

Clean Price Performance			Index Price 07-Aug-2014	Previous Index Price 06-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	102.35	102.36	-0.015%	-0.117%	-0.446%	-2.436%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	108.37	108.39	-0.018%	-0.142%	-0.670%	-4.188%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.68	107.69	-0.005%	-0.065%	-0.128%	-0.605%	0.03	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.17	0.022%	-0.077%	-0.193%	2.201%	0.37	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.85	115.79	0.049%	-0.115%	-0.257%	4.437%	0.65	3.81	3.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.80	116.79	0.007%	-0.150%	-0.147%	6.230%	0.85	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.04	125.04	0.000%	-0.202%	-0.313%	6.403%	0.93	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.12	118.15	-0.027%	-0.242%	-0.253%	7.915%	1.18	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.16	122.13	0.020%	-0.151%	0.057%	8.618%	1.25	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.83	114.79	0.037%	-0.104%	0.319%	10.915%	2.01	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	109.91	109.84	0.066%	-0.134%	0.766%		2.24	8.32	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.63	127.63	0.002%	-0.240%	0.615%	12.183%	2.41	8.48	8.28

Return Price Performance			Index Price 07-Aug-2014	Previous Index Price 06-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	104.44	-0.003%	-0.033%	0.011%	-4.003%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.36	0.003%	0.005%	0.101%	0.203%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.07	0.007%	0.017%	0.314%	-2.236%	0.03	1.64	1.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.61	120.57	0.033%	0.012%	0.289%	5.054%	0.37	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.46	119.39	0.058%	-0.039%	0.143%	6.815%	0.65	3.81	3.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.40	117.38	0.016%	-0.077%	0.243%	4.531%	0.85	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.78	129.76	0.012%	-0.108%	0.171%	9.321%	0.93	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.49	119.51	-0.017%	-0.168%	0.141%	6.094%	1.18	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.17	126.13	0.031%	-0.070%	0.471%	11.185%	1.25	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.32	116.27	0.046%	-0.040%	0.667%	9.137%	2.01	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.23	111.15	0.074%	-0.074%	1.080%		2.24	8.32	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.80	129.79	0.013%	-0.157%	1.045%	9.906%	2.41	8.48	8.28