

Irish Stock Exchange Daily Bond Index Report

Monday 11 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 11-Aug-2014	Previous Close Value 08-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.59	117.47	0.104%	0.00%	0.20%	6.74%	17.59%	5.22	5.14	1.50
All Bond Index (Return)	184.46	184.22	0.134%	0.12%	0.66%	8.21%	84.46%	5.22	5.14	1.50
Under 3 Bond Index (Clean)	98.57	98.57	0.001%	-0.09%	-0.20%	-1.03%	-1.43%	1.40	1.40	0.02
Under 3 Bond Index (Return)	142.14	142.09	0.035%	0.04%	0.29%	-1.72%	42.14%	1.40	1.40	0.02
Under 5 Bond Index (Clean)	109.80	109.73	0.065%	-0.03%	-0.12%	1.62%	9.80%	3.09	3.08	0.56
Under 5 Bond Index (Return)	162.33	162.18	0.096%	0.09%	0.34%	2.74%	62.33%	3.09	3.08	0.56
Under 10 Bond Index (Clean)	116.26	116.14	0.106%	0.00%	0.09%	5.70%	16.26%	4.65	4.59	1.22
Under 10 Bond Index (Return)	177.53	177.29	0.135%	0.12%	0.54%	6.98%	77.53%	4.65	4.59	1.22
5 Plus Bond Index (Clean)	123.75	123.59	0.128%	0.02%	0.40%	9.48%	23.75%	6.51	6.40	1.78
5 Plus Bond Index (Return)	200.61	200.29	0.156%	0.13%	0.84%	11.12%	100.61%	6.51	6.40	1.78
10 Plus Bond Index (Clean)	128.73	128.61	0.093%	-0.02%	0.83%	12.45%	28.73%	8.48	8.28	2.38
10 Plus Bond Index (Return)	218.78	218.51	0.124%	0.10%	1.31%	15.15%	118.78%	8.48	8.28	2.38

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.32	2.15	174	104.47	0.00	2,230	2,282	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.33	8.09	353	116.42	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.68	1.45	115	109.12	0.00	8,132	8,756	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.22	4.48	297	120.70	0.00	6,389	7,426	7712
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	3.66	297	119.62	0.00	9,256	10,732	11071
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.01	0.65	54	117.66	0.00	7,700	9,010	9060
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.20	4.80	297	130.00	0.00	6,767	8,471	8796
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.38	1.42	115	119.79	0.00	11,809	13,979	14146
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.39	4.07	297	126.45	0.00	9,052	11,078	11447
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	115.17	1.54	144	116.71	0.00	5,480	6,311	6395
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.20	1.36	146	111.56	0.00	7,137	7,865	7962
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.90	2.23	151	130.14	0.00	11,745	15,023	15285

Irish Stock Exchange Daily Bond Index Report

Monday 11 August, 2014

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

Bond Index Constituent

Clean Price Performance			Index Price 11-Aug-2014	Previous Index Price 08-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	102.32	102.34	-0.015%	-0.142%	-0.470%	-2.459%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	108.33	108.35	-0.016%	-0.178%	-0.706%	-4.223%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.68	107.67	0.005%	-0.070%	-0.133%	-0.609%	0.02	1.64	1.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.22	116.17	0.046%	-0.049%	-0.165%	2.230%	0.36	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.86	0.082%	-0.024%	-0.166%	4.532%	0.62	3.81	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	116.85	0.140%	0.030%	0.032%	6.421%	0.81	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.20	125.13	0.050%	-0.078%	-0.190%	6.535%	0.90	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.38	118.22	0.131%	-0.025%	-0.036%	8.149%	1.14	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.39	122.20	0.155%	0.037%	0.246%	8.822%	1.22	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.17	114.94	0.200%	0.193%	0.618%	11.245%	1.96	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.20	110.00	0.175%	0.124%	1.027%		2.21	8.31	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.90	127.79	0.092%	-0.025%	0.832%	12.424%	2.38	8.48	8.28

Return Price Performance			Index Price 11-Aug-2014	Previous Index Price 08-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	104.47	104.44	0.021%	-0.010%	0.034%	-3.981%	0.00	0.52	0.52
IE0004680173	0468017	8.25 Treas Bnd 2015	116.42	116.37	0.045%	0.051%	0.146%	0.249%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.08	0.039%	0.058%	0.355%	-2.196%	0.02	1.64	1.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.70	120.60	0.081%	0.090%	0.367%	5.135%	0.36	2.91	2.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.62	119.49	0.110%	0.090%	0.273%	6.954%	0.62	3.81	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.66	117.46	0.169%	0.142%	0.464%	4.761%	0.81	4.48	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.00	129.89	0.085%	0.062%	0.341%	9.506%	0.90	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.79	119.60	0.161%	0.089%	0.398%	6.366%	1.14	5.13	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.45	126.22	0.183%	0.154%	0.697%	11.435%	1.22	5.37	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.71	116.45	0.225%	0.292%	1.001%	9.500%	1.96	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.56	111.34	0.198%	0.216%	1.373%		2.21	8.31	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.14	129.98	0.124%	0.100%	1.305%	10.189%	2.38	8.48	8.28