

Irish Stock Exchange Daily Bond Index Report

Friday 22 August, 2014

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Bond Indices Performance

Index	Close Value 22-Aug-2014	Previous Close Value 21-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.04	119.11	-0.057%	1.23%	1.44%	8.06%	19.04%	5.21	5.15	1.26
All Bond Index (Return)	186.90	186.99	-0.045%	1.44%	1.99%	9.64%	86.90%	5.21	5.15	1.26
Under 3 Bond Index (Clean)	98.38	98.38	-0.009%	-0.28%	-0.39%	-1.22%	-1.63%	1.37	1.37	0.05
Under 3 Bond Index (Return)	142.05	142.04	0.003%	-0.02%	0.23%	-1.79%	42.05%	1.37	1.37	0.05
Under 5 Bond Index (Clean)	110.05	110.07	-0.016%	0.19%	0.10%	1.85%	10.05%	3.06	3.05	0.44
Under 5 Bond Index (Return)	162.89	162.90	-0.005%	0.43%	0.69%	3.10%	62.89%	3.06	3.05	0.44
Under 10 Bond Index (Clean)	117.39	117.45	-0.048%	0.97%	1.06%	6.72%	17.39%	4.64	4.59	1.00
Under 10 Bond Index (Return)	179.42	179.49	-0.036%	1.19%	1.62%	8.12%	79.42%	4.64	4.59	1.00
5 Plus Bond Index (Clean)	126.03	126.13	-0.082%	1.86%	2.25%	11.50%	26.03%	6.50	6.41	1.49
5 Plus Bond Index (Return)	204.46	204.60	-0.070%	2.06%	2.78%	13.25%	104.46%	6.50	6.41	1.49
10 Plus Bond Index (Clean)	132.23	132.38	-0.114%	2.69%	3.57%	15.51%	32.23%	8.48	8.31	2.06
10 Plus Bond Index (Return)	224.90	225.12	-0.101%	2.90%	4.14%	18.37%	124.90%	8.48	8.31	2.06

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	102.16	2.28	185	104.44	0.00	2,230	2,278	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.01	0.09	4	108.10	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.46	1.59	126	109.04	0.00	8,132	8,738	8867
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.28	4.64	308	120.92	0.00	6,389	7,429	7726
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.40	3.80	308	120.19	0.00	9,256	10,773	11124
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.84	0.78	65	118.63	0.00	7,700	9,074	9134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.22	4.98	308	131.20	0.00	6,767	8,541	8878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.90	1.55	126	121.45	0.00	11,809	14,158	14342
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.10	4.22	308	128.32	0.00	9,052	11,234	11616
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.69	1.66	155	119.35	0.00	5,480	6,449	6540
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.05	1.46	157	114.52	0.00	7,137	8,069	8173
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.38	2.40	162	133.77	0.00	11,745	15,431	15712

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Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2014	Previous Index Price 21-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	102.16	102.18	-0.017%	-0.295%	-0.623%	-2.609%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.01	108.03	-0.019%	-0.470%	-0.996%	-4.503%	0.03	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.46	107.46	-0.007%	-0.274%	-0.337%	-0.812%	0.05	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.28	116.30	-0.019%	-0.002%	-0.118%	2.278%	0.29	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.40	116.41	-0.009%	0.355%	0.213%	4.928%	0.49	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.84	117.88	-0.031%	0.744%	0.746%	7.181%	0.62	4.44	4.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.22	126.29	-0.051%	0.742%	0.630%	7.410%	0.69	4.48	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	119.90	119.94	-0.038%	1.258%	1.247%	9.538%	0.87	5.10	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.10	124.15	-0.040%	1.441%	1.653%	10.350%	0.94	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.69	117.82	-0.109%	2.385%	2.819%	13.679%	1.67	7.44	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.05	113.25	-0.170%	2.721%	3.647%		1.89	8.30	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.38	131.53	-0.114%	2.691%	3.571%	15.479%	2.06	8.48	8.31

Return Price Performance			Index Price 22-Aug-2014	Previous Index Price 21-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	104.45	-0.005%	-0.031%	0.012%	-4.001%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.10	108.10	0.002%	-7.095%	-7.007%	-6.911%	0.03	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.04	109.04	0.005%	-0.017%	0.280%	-2.268%	0.05	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.92	120.93	-0.006%	0.273%	0.550%	5.327%	0.29	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.19	120.19	0.002%	0.572%	0.755%	7.468%	0.49	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.63	118.65	-0.022%	0.966%	1.290%	5.623%	0.62	4.44	4.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.20	131.25	-0.037%	0.989%	1.271%	10.521%	0.69	4.48	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	121.45	121.48	-0.027%	1.471%	1.785%	7.836%	0.87	5.10	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.32	128.36	-0.028%	1.635%	2.185%	13.082%	0.94	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.35	119.46	-0.098%	2.558%	3.283%	11.974%	1.67	7.44	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.52	114.70	-0.160%	2.875%	4.063%		1.89	8.30	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.77	133.91	-0.101%	2.898%	4.137%	13.269%	2.06	8.48	8.31