

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 August, 2014

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Bond Indices Performance

Index	Close Value 05-Aug-2014	Previous Close Value 04-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.56	117.48	0.066%	-0.03%	0.17%	6.71%	17.56%	5.23	5.16	1.52
All Bond Index (Return)	184.29	184.09	0.108%	0.03%	0.56%	8.11%	84.29%	5.23	5.16	1.52
Under 3 Bond Index (Clean)	98.62	98.64	-0.015%	-0.03%	-0.14%	-0.98%	-1.38%	1.42	1.42	0.03
Under 3 Bond Index (Return)	142.12	142.07	0.032%	0.03%	0.28%	-1.74%	42.12%	1.42	1.42	0.03
Under 5 Bond Index (Clean)	109.80	109.78	0.015%	-0.03%	-0.12%	1.62%	9.80%	3.11	3.09	0.57
Under 5 Bond Index (Return)	162.23	162.13	0.059%	0.02%	0.28%	2.68%	62.23%	3.11	3.09	0.57
Under 10 Bond Index (Clean)	116.22	116.18	0.041%	-0.03%	0.06%	5.66%	16.22%	4.67	4.61	1.24
Under 10 Bond Index (Return)	177.35	177.20	0.084%	0.02%	0.44%	6.87%	77.35%	4.67	4.61	1.24
5 Plus Bond Index (Clean)	123.69	123.57	0.098%	-0.03%	0.35%	9.43%	23.69%	6.53	6.42	1.79
5 Plus Bond Index (Return)	200.39	200.11	0.138%	0.03%	0.73%	11.00%	100.39%	6.53	6.42	1.79
10 Plus Bond Index (Clean)	128.75	128.48	0.210%	-0.01%	0.85%	12.47%	28.75%	8.49	8.30	2.39
10 Plus Bond Index (Return)	218.66	218.11	0.252%	0.05%	1.25%	15.09%	118.66%	8.49	8.30	2.39

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	102.39	2.07	168	104.46	0.00	2,230	2,283	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.46	7.95	347	116.41	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.73	1.37	109	109.11	0.00	8,132	8,761	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.25	4.39	291	120.63	0.00	6,389	7,427	7707
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.93	3.59	291	119.51	0.00	9,256	10,730	11062
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.95	0.58	48	117.53	0.00	7,700	9,005	9050
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.23	4.70	291	129.93	0.00	6,767	8,473	8792
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.35	1.34	109	119.70	0.00	11,809	13,976	14135
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.29	3.99	291	126.28	0.00	9,052	11,070	11430
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	114.97	1.48	138	116.44	0.00	5,480	6,300	6380
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.04	1.30	140	111.35	0.00	7,137	7,854	7947
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	127.92	2.15	145	130.07	0.00	11,745	15,025	15277

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Bond Index Constituent

Clean Price Performance			Index Price 05-Aug-2014	Previous Index Price 04-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	102.39	102.42	-0.029%	-0.073%	-0.402%	-2.393%	0.00	0.53	0.53
IE0004680173	0468017	8.25 Treas Bnd 2015	108.46	108.50	-0.040%	-0.058%	-0.587%	-4.108%	0.02	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.73	107.75	-0.011%	-0.016%	-0.079%	-0.556%	0.03	1.65	1.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.25	116.21	0.028%	-0.030%	-0.146%	2.249%	0.37	2.92	2.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.93	115.91	0.015%	-0.050%	-0.192%	4.505%	0.64	3.82	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.95	116.91	0.038%	-0.020%	-0.017%	6.368%	0.83	4.49	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.23	125.21	0.014%	-0.054%	-0.166%	6.561%	0.91	4.52	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	118.35	118.28	0.059%	-0.044%	-0.055%	8.129%	1.15	5.14	5.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.29	122.29	0.002%	-0.041%	0.168%	8.738%	1.24	5.38	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	114.97	114.80	0.151%	0.017%	0.441%	11.050%	1.99	7.48	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.04	109.89	0.139%	-0.014%	0.887%		2.23	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	127.92	127.66	0.210%	-0.009%	0.847%	12.442%	2.39	8.49	8.30

Return Price Performance			Index Price 05-Aug-2014	Previous Index Price 04-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	104.46	104.44	0.018%	-0.013%	0.030%	-3.985%	0.00	0.53	0.53
IE0004680173	0468017	8.25 Treas Bnd 2015	116.41	116.36	0.042%	0.044%	0.139%	0.242%	0.02	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.07	0.035%	0.041%	0.338%	-2.212%	0.03	1.65	1.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.63	120.54	0.077%	0.033%	0.310%	5.076%	0.37	2.92	2.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.51	119.45	0.056%	0.003%	0.186%	6.861%	0.64	3.82	3.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.53	117.44	0.080%	0.032%	0.353%	4.646%	0.83	4.49	4.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.93	129.85	0.063%	0.010%	0.289%	9.450%	0.91	4.52	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.70	119.58	0.100%	0.008%	0.317%	6.280%	1.15	5.14	5.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.28	126.22	0.045%	0.014%	0.556%	11.279%	1.24	5.38	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.44	116.23	0.185%	0.063%	0.770%	9.249%	1.99	7.48	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.35	111.16	0.171%	0.029%	1.184%		2.23	8.33	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.07	129.74	0.252%	0.048%	1.252%	10.131%	2.39	8.49	8.30