

Irish Stock Exchange Weekly Bond Index Report

Friday 29 August, 2014

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Bond Indices Performance

Index	Close Value 29-Aug-2014	Week to Date 22-Aug-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.30	0.22%	1.45%	1.66%	8.29%	19.30%	5.20	5.14	1.21	
All Bond Index (Return)	187.44	0.29%	1.74%	2.28%	9.96%	87.44%	5.20	5.14	1.21	
Under 3 Bond Index (Clean)	98.34	-0.04%	-0.32%	-0.43%	-1.26%	-1.66%	1.35	1.35	0.02	
Under 3 Bond Index (Return)	142.11	0.05%	0.03%	0.27%	-1.74%	42.11%	1.35	1.35	0.02	
Under 5 Bond Index (Clean)	110.00	-0.04%	0.15%	0.06%	1.81%	10.00%	3.04	3.03	0.43	
Under 5 Bond Index (Return)	162.95	0.04%	0.47%	0.73%	3.14%	62.95%	3.04	3.03	0.43	
Under 10 Bond Index (Clean)	117.54	0.12%	1.10%	1.19%	6.86%	17.54%	4.62	4.58	0.97	
Under 10 Bond Index (Return)	179.77	0.19%	1.39%	1.81%	8.33%	79.77%	4.62	4.58	0.97	
5 Plus Bond Index (Clean)	126.50	0.38%	2.25%	2.63%	11.92%	26.50%	6.49	6.40	1.43	
5 Plus Bond Index (Return)	205.36	0.44%	2.51%	3.23%	13.75%	105.36%	6.49	6.40	1.43	
10 Plus Bond Index (Clean)	133.25	0.77%	3.48%	4.37%	16.40%	33.25%	8.47	8.30	1.96	
10 Plus Bond Index (Return)	226.77	0.83%	3.76%	5.01%	19.36%	126.77%	8.47	8.30	1.96	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.09	2.37	192	104.46	0.00	2,230	2,277	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.89	0.25	11	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.43	1.68	133	109.10	0.00	8,132	8,736	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.22	4.75	315	120.97	0.00	6,389	7,426	7729
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.40	3.88	315	120.29	0.00	9,256	10,774	11133
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.73	0.87	72	118.60	0.00	7,700	9,065	9132
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.22	5.09	315	131.31	0.00	6,767	8,540	8885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.97	1.64	133	121.61	0.00	11,809	14,167	14361
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.16	4.32	315	128.47	0.00	9,052	11,239	11629
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.38	1.73	162	120.11	0.00	5,480	6,487	6581
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.04	1.53	164	115.57	0.00	7,137	8,139	8248
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.39	2.50	169	134.89	0.00	11,745	15,550	15843

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Aug-2014	Week to Date 22-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.09	-0.07%	-0.37%	-0.69%	-2.68%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	107.89	-0.11%	-0.58%	-1.10%	-4.61%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.43	-0.03%	-0.30%	-0.36%	-0.84%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.22	-0.05%	-0.05%	-0.16%	2.23%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.40	0.01%	0.36%	0.22%	4.94%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.73	-0.10%	0.65%	0.65%	7.08%	0.63	4.42	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.22	-0.01%	0.74%	0.62%	7.40%	0.68	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	119.97	0.07%	1.32%	1.31%	9.61%	0.85	5.08	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.16	0.04%	1.48%	1.70%	10.40%	0.92	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.38	0.58%	2.98%	3.42%	14.34%	1.58	7.43	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.04	0.87%	3.62%	4.55%		1.79	8.29	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.39	0.77%	3.48%	4.37%	16.37%	1.96	8.47	8.30

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Aug-2014	Week to Date 22-Aug-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.46	0.01%	-0.02%	0.03%	-3.99%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	0.04%	-7.06%	-6.97%	-6.87%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	0.05%	0.04%	0.33%	-2.22%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.97	0.04%	0.31%	0.59%	5.37%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.29	0.08%	0.65%	0.83%	7.55%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.60	-0.02%	0.94%	1.27%	5.60%	0.63	4.42	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.31	0.08%	1.07%	1.35%	10.61%	0.68	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	121.61	0.14%	1.61%	1.92%	7.98%	0.85	5.08	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.47	0.12%	1.75%	2.30%	13.21%	0.92	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.11	0.64%	3.21%	3.94%	12.69%	1.58	7.43	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.57	0.92%	3.82%	5.02%		1.79	8.29	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.89	0.83%	3.76%	5.01%	14.21%	1.96	8.47	8.30