

# Irish Stock Exchange Daily Bond Index Report



Monday 18 August, 2014

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## Bond Indices Performance

Index	Close Value 18-Aug-2014	Previous Close Value 15-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.72	118.83	-0.088%	0.96%	1.16%	7.77%	18.72%	5.22	5.15	1.32
All Bond Index (Return)	186.33	186.43	-0.054%	1.13%	1.68%	9.31%	86.33%	5.22	5.15	1.32
Under 3 Bond Index (Clean)	98.46	98.49	-0.035%	-0.19%	-0.31%	-1.14%	-1.54%	1.38	1.38	0.04
Under 3 Bond Index (Return)	142.10	142.10	0.001%	0.02%	0.26%	-1.75%	42.10%	1.38	1.38	0.04
Under 5 Bond Index (Clean)	110.14	110.18	-0.036%	0.28%	0.19%	1.94%	10.14%	3.08	3.07	0.43
Under 5 Bond Index (Return)	162.95	162.96	-0.003%	0.47%	0.73%	3.14%	62.95%	3.08	3.07	0.43
Under 10 Bond Index (Clean)	117.23	117.31	-0.063%	0.84%	0.93%	6.58%	17.23%	4.65	4.60	1.04
Under 10 Bond Index (Return)	179.11	179.16	-0.030%	1.01%	1.44%	7.93%	79.11%	4.65	4.60	1.04
5 Plus Bond Index (Clean)	125.42	125.57	-0.119%	1.37%	1.76%	10.96%	25.42%	6.51	6.41	1.57
5 Plus Bond Index (Return)	203.41	203.59	-0.085%	1.54%	2.25%	12.67%	103.41%	6.51	6.41	1.57
10 Plus Bond Index (Clean)	130.89	131.19	-0.228%	1.65%	2.52%	14.34%	30.89%	8.48	8.30	2.18
10 Plus Bond Index (Return)	222.56	222.99	-0.191%	1.83%	3.06%	17.14%	122.56%	8.48	8.30	2.18

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.22	2.23	181	104.45	0.00	2,230	2,279	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.15	0.00	0	108.15	8.25	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.55	1.54	122	109.09	0.00	8,132	8,746	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.31	4.58	304	120.89	0.00	6,389	7,431	7724
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.46	3.75	304	120.21	0.00	9,256	10,779	11126
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.03	0.74	61	118.76	0.00	7,700	9,088	9145
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.33	4.91	304	131.25	0.00	6,767	8,548	8881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.68	1.50	122	121.19	0.00	11,809	14,133	14311
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	4.16	304	127.99	0.00	9,052	11,209	11586
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.98	1.61	151	118.59	0.00	5,480	6,410	6498
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.09	1.43	153	113.51	0.00	7,137	7,999	8101
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.05	2.34	158	132.39	0.00	11,745	15,275	15549



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Aug-2014	Previous Index Price 15-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	102.22	102.25	-0.024%	-0.236%	-0.564%	-2.552%	0.02	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.19	-0.038%	-0.344%	-0.871%	-4.382%	0.03	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	107.55	107.59	-0.037%	-0.183%	-0.246%	-0.722%	0.04	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.37	-0.045%	0.028%	-0.088%	2.309%	0.30	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.46	116.51	-0.040%	0.414%	0.271%	4.990%	0.49	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	118.06	-0.027%	0.902%	0.905%	7.349%	0.60	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.33	126.42	-0.069%	0.830%	0.718%	7.504%	0.69	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.68	119.72	-0.027%	1.079%	1.068%	9.344%	0.91	5.11	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	123.89	-0.044%	1.218%	1.429%	10.107%	0.99	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.98	117.20	-0.186%	1.768%	2.199%	12.994%	1.75	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.09	112.29	-0.178%	1.842%	2.760%		2.00	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.05	130.35	-0.228%	1.652%	2.523%	14.310%	2.18	8.48	8.30

Return Price Performance			Index Price 18-Aug-2014	Previous Index Price 15-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	104.45	104.44	0.011%	-0.020%	0.023%	-3.991%	0.02	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	116.37	-7.065%	-7.057%	-6.968%	-6.873%	0.03	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.09	-0.002%	0.027%	0.324%	-2.226%	0.04	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.89	120.90	-0.007%	0.251%	0.529%	5.305%	0.30	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.21	120.22	-0.009%	0.587%	0.770%	7.484%	0.49	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.76	118.76	0.003%	1.083%	1.407%	5.745%	0.60	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.25	131.29	-0.030%	1.024%	1.306%	10.559%	0.69	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	121.19	121.18	0.004%	1.253%	1.566%	7.604%	0.91	5.11	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.99	128.01	-0.011%	1.375%	1.924%	12.793%	0.99	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.59	118.78	-0.157%	1.911%	2.632%	11.267%	1.75	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.51	113.68	-0.151%	1.972%	3.150%		2.00	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.39	132.64	-0.191%	1.830%	3.055%	12.093%	2.18	8.48	8.30