

# Irish Stock Exchange Daily Bond Index Report

Tuesday 19 August, 2014

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## Bond Indices Performance

Index	Close Value 19-Aug-2014	Previous Close Value 18-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.96	118.72	0.200%	1.16%	1.37%	7.98%	18.96%	5.22	5.16	1.28
All Bond Index (Return)	186.71	186.33	0.206%	1.34%	1.88%	9.53%	86.71%	5.22	5.16	1.28
Under 3 Bond Index (Clean)	98.46	98.46	-0.002%	-0.20%	-0.31%	-1.14%	-1.54%	1.38	1.38	0.03
Under 3 Bond Index (Return)	142.11	142.10	0.011%	0.03%	0.28%	-1.74%	42.11%	1.38	1.38	0.03
Under 5 Bond Index (Clean)	110.15	110.14	0.005%	0.28%	0.19%	1.94%	10.15%	3.08	3.06	0.43
Under 5 Bond Index (Return)	162.98	162.95	0.016%	0.49%	0.74%	3.15%	62.98%	3.08	3.06	0.43
Under 10 Bond Index (Clean)	117.42	117.23	0.160%	1.00%	1.09%	6.75%	17.42%	4.65	4.60	1.00
Under 10 Bond Index (Return)	179.41	179.11	0.168%	1.18%	1.61%	8.11%	79.41%	4.65	4.60	1.00
5 Plus Bond Index (Clean)	125.82	125.42	0.317%	1.69%	2.08%	11.31%	25.82%	6.51	6.41	1.52
5 Plus Bond Index (Return)	204.06	203.41	0.321%	1.86%	2.58%	13.03%	104.06%	6.51	6.41	1.52
10 Plus Bond Index (Clean)	131.44	130.89	0.419%	2.08%	2.95%	14.82%	31.44%	8.48	8.31	2.13
10 Plus Bond Index (Return)	223.50	222.56	0.423%	2.26%	3.49%	17.64%	123.50%	8.48	8.31	2.13

## 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	102.23	2.24	182	104.47	0.00	2,230	2,280	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.14	0.02	1	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.55	1.55	123	109.10	0.00	8,132	8,746	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.34	4.60	305	120.94	0.00	6,389	7,433	7727
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.41	3.76	305	120.17	0.00	9,256	10,774	11122
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.10	0.75	62	118.84	0.00	7,700	9,093	9151
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.52	4.93	305	131.45	0.00	6,767	8,561	8895
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.93	1.52	123	121.45	0.00	11,809	14,163	14342
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.15	4.18	305	128.32	0.00	9,052	11,238	11616
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.47	1.62	152	119.09	0.00	5,480	6,437	6526
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.65	1.44	154	114.08	0.00	7,137	8,039	8142
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.59	2.35	159	132.95	0.00	11,745	15,339	15615



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Aug-2014	Previous Index Price 18-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	102.23	102.22	0.002%	-0.234%	-0.562%	-2.550%	0.00	0.49	0.49
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.15	-0.010%	-0.354%	-0.881%	-4.392%	0.02	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	107.55	107.55	-0.003%	-0.186%	-0.249%	-0.725%	0.04	1.61	1.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.34	116.31	0.026%	0.054%	-0.062%	2.335%	0.29	2.88	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.41	116.46	-0.047%	0.366%	0.224%	4.940%	0.50	3.78	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.10	118.03	0.057%	0.959%	0.962%	7.410%	0.58	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.52	126.33	0.146%	0.978%	0.865%	7.661%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.93	119.68	0.209%	1.290%	1.279%	9.573%	0.87	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.15	123.83	0.254%	1.475%	1.687%	10.387%	0.94	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.47	116.98	0.419%	2.194%	2.627%	13.467%	1.69	7.45	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.65	112.09	0.500%	2.351%	3.273%		1.94	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.59	130.05	0.419%	2.078%	2.952%	14.789%	2.13	8.48	8.31

Return Price Performance			Index Price 19-Aug-2014	Previous Index Price 18-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	104.45	0.014%	-0.006%	0.037%	-3.977%	0.00	0.49	0.49
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.15	0.011%	-7.046%	-6.958%	-6.862%	0.02	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.09	0.009%	0.036%	0.333%	-2.217%	0.04	1.61	1.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.94	120.89	0.037%	0.289%	0.566%	5.344%	0.29	2.88	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.17	120.21	-0.035%	0.551%	0.735%	7.446%	0.50	3.78	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.84	118.76	0.067%	1.150%	1.475%	5.815%	0.58	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.45	131.25	0.154%	1.179%	1.462%	10.729%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	121.45	121.19	0.216%	1.472%	1.786%	7.837%	0.87	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.32	127.99	0.257%	1.636%	2.186%	13.083%	0.94	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.09	118.59	0.422%	2.342%	3.065%	11.737%	1.69	7.45	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.08	113.51	0.502%	2.484%	3.668%		1.94	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	132.39	0.423%	2.261%	3.491%	12.567%	2.13	8.48	8.31