

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 August, 2014

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Bond Indices Performance

Index	Close Value 20-Aug-2014	Previous Close Value 19-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.10	118.96	0.119%	1.28%	1.49%	8.11%	19.10%	5.22	5.15	1.25
All Bond Index (Return)	186.95	186.71	0.127%	1.47%	2.01%	9.67%	86.95%	5.22	5.15	1.25
Under 3 Bond Index (Clean)	98.39	98.46	-0.067%	-0.26%	-0.38%	-1.21%	-1.61%	1.37	1.37	0.06
Under 3 Bond Index (Return)	142.04	142.11	-0.054%	-0.03%	0.22%	-1.79%	42.04%	1.37	1.37	0.06
Under 5 Bond Index (Clean)	110.11	110.15	-0.034%	0.25%	0.16%	1.91%	10.11%	3.07	3.06	0.43
Under 5 Bond Index (Return)	162.94	162.98	-0.022%	0.47%	0.72%	3.13%	62.94%	3.07	3.06	0.43
Under 10 Bond Index (Clean)	117.48	117.42	0.051%	1.05%	1.14%	6.81%	17.48%	4.64	4.60	0.99
Under 10 Bond Index (Return)	179.52	179.41	0.061%	1.24%	1.67%	8.18%	79.52%	4.64	4.60	0.99
5 Plus Bond Index (Clean)	126.09	125.82	0.212%	1.91%	2.30%	11.55%	26.09%	6.51	6.41	1.49
5 Plus Bond Index (Return)	204.51	204.06	0.218%	2.08%	2.80%	13.28%	104.51%	6.51	6.41	1.49
10 Plus Bond Index (Clean)	132.10	131.44	0.507%	2.59%	3.47%	15.40%	32.10%	8.48	8.31	2.07
10 Plus Bond Index (Return)	224.64	223.50	0.509%	2.78%	4.02%	18.24%	124.64%	8.48	8.31	2.07

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	102.20	2.26	183	104.45	0.00	2,230	2,279	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.05	0.05	2	108.10	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.47	1.56	124	109.03	0.00	8,132	8,739	8866
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.35	4.61	306	120.96	0.00	6,389	7,433	7728
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.46	3.77	306	120.24	0.00	9,256	10,779	11128
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.96	0.76	63	118.71	0.00	7,700	9,083	9141
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	4.95	306	131.37	0.00	6,767	8,555	8889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.00	1.53	124	121.53	0.00	11,809	14,171	14351
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.21	4.19	306	128.40	0.00	9,052	11,244	11623
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.76	1.64	153	119.39	0.00	5,480	6,452	6542
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.12	1.44	155	114.57	0.00	7,137	8,074	8177
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.26	2.37	160	133.62	0.00	11,745	15,416	15694

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Bond Index Constituent

Clean Price Performance			Index Price 20-Aug-2014	Previous Index Price 19-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	102.20	102.23	-0.029%	-0.264%	-0.591%	-2.579%	0.00	0.49	0.49
IE0004680173	0468017	8.25 Treas Bnd 2015	108.05	108.14	-0.079%	-0.432%	-0.959%	-4.467%	0.04	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.47	107.55	-0.076%	-0.262%	-0.325%	-0.800%	0.06	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.34	0.002%	0.056%	-0.060%	2.337%	0.28	2.88	2.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.46	116.41	0.047%	0.414%	0.271%	4.990%	0.48	3.78	3.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.96	118.10	-0.119%	0.840%	0.842%	7.283%	0.60	4.45	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	126.52	-0.075%	0.902%	0.789%	7.580%	0.66	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	120.00	119.93	0.056%	1.347%	1.336%	9.634%	0.86	5.10	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.21	124.15	0.055%	1.531%	1.743%	10.448%	0.93	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.76	117.47	0.243%	2.442%	2.876%	13.742%	1.66	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.12	112.65	0.424%	2.785%	3.711%		1.89	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.26	130.59	0.507%	2.595%	3.474%	15.371%	2.07	8.48	8.31

Return Price Performance			Index Price 20-Aug-2014	Previous Index Price 19-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	104.47	-0.017%	-0.023%	0.020%	-3.994%	0.00	0.49	0.49
IE0004680173	0468017	8.25 Treas Bnd 2015	108.10	108.16	-0.057%	-7.100%	-7.011%	-6.916%	0.04	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.03	109.10	-0.064%	-0.028%	0.269%	-2.280%	0.06	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.96	120.94	0.015%	0.304%	0.581%	5.360%	0.28	2.88	2.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.24	120.17	0.056%	0.607%	0.791%	7.506%	0.48	3.78	3.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.71	118.84	-0.108%	1.041%	1.365%	5.701%	0.60	4.45	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.37	131.45	-0.060%	1.118%	1.401%	10.663%	0.66	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	121.53	121.45	0.066%	1.539%	1.853%	7.908%	0.86	5.10	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.40	128.32	0.063%	1.700%	2.250%	13.154%	0.93	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.39	119.09	0.249%	2.596%	3.321%	12.015%	1.66	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.57	114.08	0.426%	2.921%	4.109%		1.89	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.62	132.95	0.509%	2.781%	4.018%	13.140%	2.07	8.48	8.31