

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 August, 2014

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Bond Indices Performance

Index	Close Value 27-Aug-2014	Previous Close Value 26-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.68	119.52	0.133%	1.77%	1.98%	8.64%	19.68%	5.21	5.15	1.15
All Bond Index (Return)	187.98	187.72	0.140%	2.03%	2.58%	10.28%	87.98%	5.21	5.15	1.15
Under 3 Bond Index (Clean)	98.37	98.41	-0.035%	-0.28%	-0.40%	-1.23%	-1.63%	1.35	1.35	0.01
Under 3 Bond Index (Return)	142.12	142.16	-0.023%	0.03%	0.28%	-1.73%	42.12%	1.35	1.35	0.01
Under 5 Bond Index (Clean)	110.20	110.20	-0.005%	0.33%	0.24%	1.99%	10.20%	3.05	3.04	0.38
Under 5 Bond Index (Return)	163.19	163.19	0.006%	0.62%	0.88%	3.29%	63.19%	3.05	3.04	0.38
Under 10 Bond Index (Clean)	117.88	117.80	0.070%	1.39%	1.49%	7.17%	17.88%	4.63	4.59	0.91
Under 10 Bond Index (Return)	180.24	180.10	0.078%	1.65%	2.08%	8.61%	80.24%	4.63	4.59	0.91
5 Plus Bond Index (Clean)	127.01	126.74	0.215%	2.66%	3.05%	12.37%	27.01%	6.50	6.42	1.37
5 Plus Bond Index (Return)	206.13	205.67	0.221%	2.89%	3.62%	14.17%	106.13%	6.50	6.42	1.37
10 Plus Bond Index (Clean)	133.85	133.20	0.487%	3.95%	4.84%	16.92%	33.85%	8.48	8.32	1.91
10 Plus Bond Index (Return)	227.73	226.62	0.490%	4.20%	5.45%	19.87%	127.73%	8.48	8.32	1.91

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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.11	2.34	190	104.46	0.00	2,230	2,277	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.94	0.21	9	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.46	1.65	131	109.11	0.00	8,132	8,739	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.35	4.72	313	121.06	0.00	6,389	7,433	7735
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.64	3.86	313	120.50	0.00	9,256	10,796	11153
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.16	0.84	70	119.01	0.00	7,700	9,099	9164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.62	5.06	313	131.68	0.00	6,767	8,568	8910
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.42	1.62	131	122.04	0.00	11,809	14,220	14411
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.70	4.29	313	128.99	0.00	9,052	11,288	11676
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.84	1.71	160	120.55	0.00	5,480	6,512	6605
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.50	1.51	162	116.01	0.00	7,137	8,172	8279
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.99	2.47	167	135.46	0.00	11,745	15,620	15910

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Bond Index Constituent

Clean Price Performance			Index Price 27-Aug-2014	Previous Index Price 26-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	102.11	102.16	-0.041%	-0.344%	-0.671%	-2.657%	0.00	0.47	0.47
IE0004680173	0468017	8.25 Treas Bnd 2015	107.94	107.99	-0.042%	-0.532%	-1.058%	-4.562%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.46	107.50	-0.033%	-0.266%	-0.329%	-0.805%	0.01	1.59	1.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.37	-0.017%	0.056%	-0.060%	2.337%	0.25	2.86	2.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.64	116.60	0.036%	0.566%	0.424%	5.149%	0.43	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.16	118.18	-0.010%	1.017%	1.020%	7.472%	0.55	4.43	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.62	126.60	0.020%	1.062%	0.949%	7.750%	0.61	4.46	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	120.42	120.35	0.062%	1.702%	1.691%	10.018%	0.78	5.08	5.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.70	124.60	0.083%	1.927%	2.140%	10.879%	0.85	5.33	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.84	118.59	0.211%	3.384%	3.822%	14.788%	1.53	7.43	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.50	114.09	0.355%	4.034%	4.972%		1.74	8.29	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.99	132.35	0.487%	3.951%	4.842%	16.896%	1.91	8.48	8.32

Return Price Performance			Index Price 27-Aug-2014	Previous Index Price 26-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	104.49	-0.029%	-0.019%	0.024%	-3.990%	0.00	0.47	0.47
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.17	-0.020%	-7.055%	-6.966%	-6.871%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.14	-0.021%	0.048%	0.345%	-2.206%	0.01	1.59	1.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.06	121.07	-0.004%	0.391%	0.669%	5.451%	0.25	2.86	2.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.50	120.44	0.046%	0.828%	1.013%	7.742%	0.43	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.01	119.01	-0.001%	1.289%	1.615%	5.961%	0.55	4.43	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.68	131.64	0.031%	1.359%	1.643%	10.927%	0.61	4.46	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.04	121.95	0.071%	1.962%	2.277%	8.357%	0.78	5.08	5.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.99	128.87	0.090%	2.160%	2.713%	13.666%	0.85	5.33	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.55	120.29	0.217%	3.590%	4.323%	13.100%	1.53	7.43	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.01	115.59	0.359%	4.215%	5.419%		1.74	8.29	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.46	134.80	0.490%	4.196%	5.450%	14.697%	1.91	8.48	8.32