

Irish Stock Exchange Daily Bond Index Report



Thursday 28 August, 2014

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Bond Indices Performance

Index	Close Value 28-Aug-2014	Previous Close Value 27-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.46	119.68	-0.183%	1.59%	1.80%	8.44%	19.46%	5.21	5.15	1.19
All Bond Index (Return)	187.67	187.98	-0.168%	1.86%	2.41%	10.09%	87.67%	5.21	5.15	1.19
Under 3 Bond Index (Clean)	98.35	98.37	-0.018%	-0.30%	-0.42%	-1.25%	-1.65%	1.35	1.35	0.02
Under 3 Bond Index (Return)	142.12	142.12	-0.006%	0.03%	0.28%	-1.74%	42.12%	1.35	1.35	0.02
Under 5 Bond Index (Clean)	110.08	110.20	-0.105%	0.22%	0.13%	1.88%	10.08%	3.05	3.03	0.41
Under 5 Bond Index (Return)	163.05	163.19	-0.091%	0.53%	0.79%	3.20%	63.05%	3.05	3.03	0.41
Under 10 Bond Index (Clean)	117.68	117.88	-0.167%	1.22%	1.32%	6.99%	17.68%	4.63	4.58	0.94
Under 10 Bond Index (Return)	179.97	180.24	-0.153%	1.50%	1.93%	8.45%	79.97%	4.63	4.58	0.94
5 Plus Bond Index (Clean)	126.72	127.01	-0.229%	2.42%	2.81%	12.11%	26.72%	6.50	6.41	1.40
5 Plus Bond Index (Return)	205.68	206.13	-0.214%	2.67%	3.39%	13.93%	105.68%	6.50	6.41	1.40
10 Plus Bond Index (Clean)	133.49	133.85	-0.268%	3.67%	4.56%	16.61%	33.49%	8.47	8.31	1.94
10 Plus Bond Index (Return)	227.16	227.73	-0.253%	3.93%	5.18%	19.56%	127.16%	8.47	8.31	1.94

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	102.11	2.36	191	104.47	0.00	2,230	2,277	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.92	0.23	10	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.44	1.66	132	109.10	0.00	8,132	8,737	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.26	4.73	314	120.99	0.00	6,389	7,428	7730
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.48	3.87	314	120.35	0.00	9,256	10,781	11139
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.93	0.86	71	118.79	0.00	7,700	9,081	9147
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.39	5.08	314	131.47	0.00	6,767	8,552	8896
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.18	1.63	132	121.81	0.00	11,809	14,192	14384
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.40	4.30	314	128.70	0.00	9,052	11,260	11650
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.57	1.72	161	120.29	0.00	5,480	6,497	6591
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.22	1.52	163	115.74	0.00	7,137	8,152	8260
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.63	2.49	168	135.12	0.00	11,745	15,578	15870

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Bond Index Constituent

Clean Price Performance			Index Price 28-Aug-2014	Previous Index Price 27-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	102.11	0.000%	-0.344%	-0.671%	-2.657%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	107.92	107.94	-0.025%	-0.557%	-1.083%	-4.586%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.44	107.46	-0.023%	-0.290%	-0.352%	-0.828%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.26	116.35	-0.073%	-0.017%	-0.133%	2.262%	0.27	2.85	2.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.48	116.64	-0.137%	0.429%	0.286%	5.005%	0.46	3.75	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.93	118.16	-0.197%	0.818%	0.821%	7.260%	0.59	4.43	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.39	126.62	-0.182%	0.878%	0.765%	7.555%	0.65	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.18	120.42	-0.197%	1.502%	1.490%	9.801%	0.81	5.08	5.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.40	124.70	-0.241%	1.682%	1.895%	10.612%	0.89	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.57	118.84	-0.227%	3.149%	3.586%	14.527%	1.56	7.43	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.22	114.50	-0.245%	3.780%	4.715%		1.77	8.29	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.63	132.99	-0.268%	3.672%	4.561%	16.582%	1.94	8.47	8.31

Return Price Performance			Index Price 28-Aug-2014	Previous Index Price 27-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	104.46	0.011%	-0.008%	0.035%	-3.979%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.15	-0.004%	-7.058%	-6.970%	-6.874%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.11	-0.011%	0.037%	0.334%	-2.216%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.99	121.06	-0.057%	0.333%	0.611%	5.391%	0.27	2.85	2.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.35	120.50	-0.123%	0.705%	0.889%	7.610%	0.46	3.75	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.79	119.01	-0.185%	1.102%	1.427%	5.765%	0.59	4.43	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.47	131.68	-0.163%	1.195%	1.477%	10.746%	0.65	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	121.81	122.04	-0.184%	1.774%	2.089%	8.157%	0.81	5.08	5.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.70	128.99	-0.222%	1.933%	2.485%	13.414%	0.89	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.29	120.55	-0.215%	3.368%	4.099%	12.857%	1.56	7.43	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.74	116.01	-0.234%	3.972%	5.172%		1.77	8.29	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.12	135.46	-0.253%	3.932%	5.183%	14.407%	1.94	8.47	8.31