

Irish Stock Exchange Daily Bond Index Report

Friday 29 August, 2014

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Bond Indices Performance

Index	Close Value 29-Aug-2014	Previous Close Value 28-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.30	119.46	-0.134%	1.45%	1.66%	8.29%	19.30%	5.20	5.14	1.21
All Bond Index (Return)	187.44	187.67	-0.120%	1.74%	2.28%	9.96%	87.44%	5.20	5.14	1.21
Under 3 Bond Index (Clean)	98.34	98.35	-0.014%	-0.32%	-0.43%	-1.26%	-1.66%	1.35	1.35	0.02
Under 3 Bond Index (Return)	142.11	142.12	-0.002%	0.03%	0.27%	-1.74%	42.11%	1.35	1.35	0.02
Under 5 Bond Index (Clean)	110.00	110.08	-0.069%	0.15%	0.06%	1.81%	10.00%	3.04	3.03	0.43
Under 5 Bond Index (Return)	162.95	163.05	-0.056%	0.47%	0.73%	3.14%	62.95%	3.04	3.03	0.43
Under 10 Bond Index (Clean)	117.54	117.68	-0.125%	1.10%	1.19%	6.86%	17.54%	4.62	4.58	0.97
Under 10 Bond Index (Return)	179.77	179.97	-0.111%	1.39%	1.81%	8.33%	79.77%	4.62	4.58	0.97
5 Plus Bond Index (Clean)	126.50	126.72	-0.172%	2.25%	2.63%	11.92%	26.50%	6.49	6.40	1.43
5 Plus Bond Index (Return)	205.36	205.68	-0.158%	2.51%	3.23%	13.75%	105.36%	6.49	6.40	1.43
10 Plus Bond Index (Clean)	133.25	133.49	-0.184%	3.48%	4.37%	16.40%	33.25%	8.47	8.30	1.96
10 Plus Bond Index (Return)	226.77	227.16	-0.169%	3.76%	5.01%	19.36%	126.77%	8.47	8.30	1.96

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	102.09	2.37	192	104.46	0.00	2,230	2,277	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.89	0.25	11	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.43	1.68	133	109.10	0.00	8,132	8,736	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.22	4.75	315	120.97	0.00	6,389	7,426	7729
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.40	3.88	315	120.29	0.00	9,256	10,774	11133
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.73	0.87	72	118.60	0.00	7,700	9,065	9132
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.22	5.09	315	131.31	0.00	6,767	8,540	8885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.97	1.64	133	121.61	0.00	11,809	14,167	14361
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.16	4.32	315	128.47	0.00	9,052	11,239	11629
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.38	1.73	162	120.11	0.00	5,480	6,487	6581
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.04	1.53	164	115.57	0.00	7,137	8,139	8248
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.39	2.50	169	134.89	0.00	11,745	15,550	15843

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Bond Index Constituent

Clean Price Performance			Index Price 29-Aug-2014	Previous Index Price 28-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	102.09	102.11	-0.023%	-0.366%	-0.694%	-2.679%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	107.89	107.92	-0.021%	-0.578%	-1.104%	-4.606%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	107.43	107.44	-0.012%	-0.302%	-0.365%	-0.840%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.22	116.26	-0.032%	-0.049%	-0.165%	2.230%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.40	116.48	-0.066%	0.362%	0.220%	4.936%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.73	117.93	-0.170%	0.647%	0.650%	7.078%	0.63	4.42	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.22	126.39	-0.141%	0.736%	0.623%	7.403%	0.68	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	119.97	120.18	-0.175%	1.324%	1.313%	9.609%	0.85	5.08	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.16	124.40	-0.195%	1.484%	1.696%	10.396%	0.92	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.38	118.57	-0.160%	2.984%	3.420%	14.344%	1.58	7.43	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.04	114.22	-0.156%	3.618%	4.552%		1.79	8.29	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.39	132.63	-0.183%	3.482%	4.369%	16.368%	1.96	8.47	8.30

Return Price Performance			Index Price 29-Aug-2014	Previous Index Price 28-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	104.47	-0.010%	-0.017%	0.026%	-3.988%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.15	0.000%	-7.058%	-6.970%	-6.874%	0.01	0.96	0.96
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.10	0.000%	0.037%	0.334%	-2.216%	0.02	1.58	1.58
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.97	120.99	-0.019%	0.314%	0.592%	5.371%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.29	120.35	-0.054%	0.650%	0.834%	7.552%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.60	118.79	-0.158%	0.942%	1.266%	5.598%	0.63	4.42	4.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.31	131.47	-0.122%	1.071%	1.353%	10.611%	0.68	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	121.61	121.81	-0.163%	1.608%	1.923%	7.981%	0.85	5.08	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.47	128.70	-0.178%	1.752%	2.303%	13.212%	0.92	5.32	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.11	120.29	-0.150%	3.213%	3.943%	12.689%	1.58	7.43	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.57	115.74	-0.145%	3.821%	5.020%		1.79	8.29	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.89	135.12	-0.169%	3.757%	5.005%	14.214%	1.96	8.47	8.30