

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 August, 2014

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Bond Indices Performance

Index	Close Value 12-Aug-2014	Previous Close Value 11-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.79	117.59	0.163%	0.16%	0.37%	6.92%	17.79%	5.22	5.14	1.47
All Bond Index (Return)	184.78	184.46	0.170%	0.29%	0.83%	8.39%	84.78%	5.22	5.14	1.47
Under 3 Bond Index (Clean)	98.57	98.57	0.002%	-0.08%	-0.20%	-1.03%	-1.43%	1.40	1.40	0.01
Under 3 Bond Index (Return)	142.16	142.14	0.013%	0.06%	0.30%	-1.71%	42.16%	1.40	1.40	0.01
Under 5 Bond Index (Clean)	109.89	109.80	0.086%	0.05%	-0.04%	1.71%	9.89%	3.09	3.08	0.53
Under 5 Bond Index (Return)	162.49	162.33	0.095%	0.18%	0.44%	2.84%	62.49%	3.09	3.08	0.53
Under 10 Bond Index (Clean)	116.43	116.26	0.140%	0.14%	0.24%	5.85%	16.43%	4.65	4.60	1.19
Under 10 Bond Index (Return)	177.79	177.53	0.148%	0.27%	0.69%	7.13%	77.79%	4.65	4.60	1.19
5 Plus Bond Index (Clean)	124.01	123.75	0.211%	0.23%	0.61%	9.71%	24.01%	6.51	6.40	1.75
5 Plus Bond Index (Return)	201.04	200.61	0.217%	0.35%	1.06%	11.36%	101.04%	6.51	6.40	1.75
10 Plus Bond Index (Clean)	129.11	128.73	0.293%	0.27%	1.13%	12.78%	29.11%	8.48	8.28	2.35
10 Plus Bond Index (Return)	219.44	218.78	0.300%	0.40%	1.61%	15.50%	119.44%	8.48	8.28	2.35

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	102.32	2.16	175	104.48	0.00	2,230	2,282	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.31	8.11	354	116.42	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.68	1.46	116	109.14	0.00	8,132	8,756	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.27	4.49	298	120.76	0.00	6,389	7,429	7715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	3.67	298	119.79	0.00	9,256	10,747	11087
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.20	0.66	55	117.87	0.00	7,700	9,025	9076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.39	4.82	298	130.20	0.00	6,767	8,484	8810
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.54	1.43	116	119.97	0.00	11,809	13,998	14167
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.58	4.08	298	126.66	0.00	9,052	11,095	11465
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	115.47	1.55	145	117.02	0.00	5,480	6,327	6412
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.50	1.37	147	111.87	0.00	7,137	7,887	7984
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	128.28	2.25	152	130.53	0.00	11,745	15,067	15331

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Bond Index Constituent

Clean Price Performance			Index Price 12-Aug-2014	Previous Index Price 11-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	102.32	102.32	-0.002%	-0.143%	-0.472%	-2.461%	0.00	0.51	0.51
IE0004680173	0468017	8.25 Treas Bnd 2015	108.31	108.33	-0.016%	-0.194%	-0.721%	-4.238%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.68	107.68	0.003%	-0.067%	-0.130%	-0.606%	0.01	1.63	1.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.27	116.22	0.039%	-0.010%	-0.126%	2.269%	0.34	2.90	2.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	115.96	0.136%	0.112%	-0.030%	4.674%	0.58	3.80	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.20	117.01	0.167%	0.197%	0.199%	6.599%	0.77	4.47	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.39	125.20	0.154%	0.076%	-0.036%	6.700%	0.86	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.38	0.139%	0.114%	0.103%	8.300%	1.11	5.12	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.58	122.39	0.155%	0.192%	0.401%	8.991%	1.19	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.47	115.17	0.259%	0.452%	0.878%	11.533%	1.93	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.50	110.20	0.280%	0.404%	1.309%		2.17	8.31	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.28	127.90	0.293%	0.268%	1.127%	12.754%	2.35	8.48	8.28

Return Price Performance			Index Price 12-Aug-2014	Previous Index Price 11-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	104.48	104.47	0.010%	0.000%	0.043%	-3.972%	0.00	0.51	0.51
IE0004680173	0468017	8.25 Treas Bnd 2015	116.42	116.42	0.005%	0.056%	0.151%	0.254%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.12	0.014%	0.072%	0.369%	-2.182%	0.01	1.63	1.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.76	120.70	0.050%	0.139%	0.417%	5.187%	0.34	2.90	2.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.79	119.62	0.141%	0.232%	0.415%	7.105%	0.58	3.80	3.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.87	117.66	0.177%	0.319%	0.641%	4.946%	0.77	4.47	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.20	130.00	0.160%	0.222%	0.502%	9.681%	0.86	4.51	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.97	119.79	0.148%	0.236%	0.546%	6.524%	1.11	5.12	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.66	126.45	0.161%	0.316%	0.859%	11.615%	1.19	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.02	116.71	0.264%	0.557%	1.268%	9.789%	1.93	7.46	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.87	111.56	0.284%	0.500%	1.661%		2.17	8.31	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.53	130.14	0.300%	0.400%	1.608%	10.519%	2.35	8.48	8.28