

Irish Stock Exchange Daily Bond Index Report

Wednesday 13 August, 2014

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Bond Indices Performance

Index	Close Value 13-Aug-2014	Previous Close Value 12-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.88	117.79	0.077%	0.24%	0.44%	7.00%	17.88%	5.21	5.14	1.45
All Bond Index (Return)	184.93	184.78	0.086%	0.37%	0.91%	8.49%	84.93%	5.21	5.14	1.45
Under 3 Bond Index (Clean)	98.52	98.57	-0.054%	-0.14%	-0.25%	-1.08%	-1.48%	1.39	1.39	0.02
Under 3 Bond Index (Return)	142.10	142.16	-0.041%	0.02%	0.26%	-1.75%	42.10%	1.39	1.39	0.02
Under 5 Bond Index (Clean)	109.89	109.89	-0.006%	0.05%	-0.05%	1.70%	9.89%	3.08	3.07	0.52
Under 5 Bond Index (Return)	162.49	162.49	0.005%	0.19%	0.45%	2.85%	62.49%	3.08	3.07	0.52
Under 10 Bond Index (Clean)	116.50	116.43	0.065%	0.21%	0.30%	5.92%	16.50%	4.64	4.59	1.17
Under 10 Bond Index (Return)	177.92	177.79	0.075%	0.34%	0.77%	7.21%	77.92%	4.64	4.59	1.17
5 Plus Bond Index (Clean)	124.17	124.01	0.127%	0.36%	0.74%	9.85%	24.17%	6.51	6.40	1.72
5 Plus Bond Index (Return)	201.31	201.04	0.136%	0.49%	1.20%	11.51%	101.31%	6.51	6.40	1.72
10 Plus Bond Index (Clean)	129.29	129.11	0.142%	0.41%	1.27%	12.94%	29.29%	8.47	8.28	2.33
10 Plus Bond Index (Return)	219.77	219.44	0.152%	0.55%	1.76%	15.67%	119.77%	8.47	8.28	2.33

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	102.27	2.17	176	104.44	0.00	2,230	2,281	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.23	8.14	355	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.62	1.48	117	109.09	0.00	8,132	8,751	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.20	4.51	299	120.71	0.00	6,389	7,424	7712
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	3.69	299	119.79	0.00	9,256	10,746	11087
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.31	0.68	56	117.99	0.00	7,700	9,033	9085
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.50	4.83	299	130.34	0.00	6,767	8,492	8819
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.64	1.44	117	120.08	0.00	11,809	14,010	14180
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	4.10	299	126.85	0.00	9,052	11,112	11482
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	115.61	1.56	146	117.17	0.00	5,480	6,335	6420
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	110.72	1.38	148	112.10	0.00	7,137	7,902	8001
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	128.46	2.26	153	130.72	0.00	11,745	15,088	15354

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Bond Index Constituent

Clean Price Performance			Index Price 13-Aug-2014	Previous Index Price 12-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	102.27	102.32	-0.044%	-0.187%	-0.516%	-2.504%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.31	-0.071%	-0.264%	-0.792%	-4.306%	0.02	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.62	107.68	-0.056%	-0.123%	-0.185%	-0.662%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.20	116.27	-0.058%	-0.069%	-0.185%	2.210%	0.35	2.90	2.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	116.11	-0.007%	0.105%	-0.037%	4.667%	0.58	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.20	0.094%	0.291%	0.293%	6.699%	0.74	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.50	125.39	0.092%	0.168%	0.056%	6.797%	0.84	4.50	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.64	118.54	0.083%	0.197%	0.186%	8.390%	1.09	5.12	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	122.58	0.145%	0.338%	0.547%	9.150%	1.16	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	115.61	115.47	0.123%	0.576%	1.002%	11.670%	1.91	7.45	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	110.72	110.50	0.199%	0.604%	1.511%		2.15	8.31	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	128.46	128.28	0.142%	0.410%	1.271%	12.914%	2.33	8.47	8.28

Return Price Performance			Index Price 13-Aug-2014	Previous Index Price 12-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	104.44	104.48	-0.032%	-0.032%	0.011%	-4.002%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.42	-0.047%	0.009%	0.104%	0.207%	0.02	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.14	-0.043%	0.028%	0.326%	-2.225%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.71	120.76	-0.044%	0.095%	0.373%	5.141%	0.35	2.90	2.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.79	119.79	0.004%	0.236%	0.419%	7.109%	0.58	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.99	117.87	0.104%	0.423%	0.745%	5.055%	0.74	4.47	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.34	130.20	0.101%	0.323%	0.604%	9.793%	0.84	4.50	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	120.08	119.97	0.092%	0.328%	0.639%	6.621%	1.09	5.12	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.85	126.66	0.151%	0.467%	1.011%	11.783%	1.16	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.17	117.02	0.131%	0.688%	1.400%	9.932%	1.91	7.45	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.10	111.87	0.205%	0.706%	1.869%		2.15	8.31	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.72	130.53	0.152%	0.552%	1.762%	10.686%	2.33	8.47	8.28