

Irish Stock Exchange Daily Bond Index Report

Thursday 14 August, 2014

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Bond Indices Performance

Index	Close Value 14-Aug-2014	Previous Close Value 13-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.17	117.88	0.249%	0.49%	0.69%	7.27%	18.17%	5.21	5.14	1.41
All Bond Index (Return)	185.41	184.93	0.255%	0.63%	1.17%	8.76%	85.41%	5.21	5.14	1.41
Under 3 Bond Index (Clean)	98.50	98.52	-0.013%	-0.15%	-0.26%	-1.10%	-1.50%	1.39	1.39	0.02
Under 3 Bond Index (Return)	142.10	142.10	-0.001%	0.02%	0.26%	-1.75%	42.10%	1.39	1.39	0.02
Under 5 Bond Index (Clean)	109.99	109.89	0.094%	0.14%	0.05%	1.79%	9.99%	3.08	3.07	0.49
Under 5 Bond Index (Return)	162.66	162.49	0.103%	0.29%	0.55%	2.95%	62.66%	3.08	3.07	0.49
Under 10 Bond Index (Clean)	116.75	116.50	0.215%	0.42%	0.52%	6.14%	16.75%	4.64	4.59	1.13
Under 10 Bond Index (Return)	178.31	177.92	0.221%	0.57%	0.99%	7.45%	78.31%	4.64	4.59	1.13
5 Plus Bond Index (Clean)	124.60	124.17	0.344%	0.70%	1.09%	10.23%	24.60%	6.51	6.40	1.67
5 Plus Bond Index (Return)	202.01	201.31	0.347%	0.84%	1.55%	11.90%	102.01%	6.51	6.40	1.67
10 Plus Bond Index (Clean)	129.87	129.29	0.448%	0.86%	1.72%	13.45%	29.87%	8.48	8.29	2.28
10 Plus Bond Index (Return)	220.76	219.77	0.450%	1.01%	2.22%	16.19%	120.76%	8.48	8.29	2.28

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	102.26	2.18	177	104.44	0.00	2,230	2,280	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.21	8.16	356	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.61	1.49	118	109.09	0.00	8,132	8,750	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.27	4.52	300	120.79	0.00	6,389	7,428	7717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.26	3.70	300	119.95	0.00	9,256	10,760	11102
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.57	0.69	57	118.25	0.00	7,700	9,053	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.80	4.85	300	130.64	0.00	6,767	8,512	8840
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.00	1.46	118	120.46	0.00	11,809	14,053	14224
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.04	4.11	300	127.15	0.00	9,052	11,138	11510
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.05	1.57	147	117.62	0.00	5,480	6,359	6445
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	111.23	1.39	149	112.62	0.00	7,137	7,938	8037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	129.04	2.28	154	131.31	0.00	11,745	15,156	15423

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Bond Index Constituent

Clean Price Performance			Index Price 14-Aug-2014	Previous Index Price 13-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	102.26	102.27	-0.018%	-0.205%	-0.533%	-2.521%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.21	108.23	-0.022%	-0.287%	-0.814%	-4.327%	0.02	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	107.61	107.62	-0.012%	-0.135%	-0.198%	-0.674%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.27	116.20	0.056%	-0.013%	-0.129%	2.267%	0.33	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.26	116.11	0.129%	0.235%	0.092%	4.802%	0.54	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	117.31	0.215%	0.506%	0.509%	6.928%	0.69	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.80	125.50	0.233%	0.401%	0.289%	7.046%	0.78	4.50	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.00	118.64	0.308%	0.505%	0.494%	8.723%	1.03	5.11	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.04	122.75	0.234%	0.572%	0.782%	9.405%	1.11	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.05	115.61	0.376%	0.954%	1.382%	12.090%	1.86	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	111.23	110.72	0.456%	1.063%	1.974%		2.09	8.31	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	129.04	128.46	0.448%	0.860%	1.724%	13.419%	2.28	8.48	8.29

Return Price Performance			Index Price 14-Aug-2014	Previous Index Price 13-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	104.44	-0.005%	-0.036%	0.007%	-4.007%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.37	-0.001%	0.008%	0.103%	0.206%	0.02	1.00	1.00
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.09	0.000%	0.028%	0.326%	-2.225%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.79	120.71	0.067%	0.163%	0.440%	5.212%	0.33	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	119.95	119.79	0.136%	0.372%	0.556%	7.255%	0.54	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	117.99	0.224%	0.648%	0.971%	5.290%	0.69	4.46	4.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	130.64	130.34	0.236%	0.560%	0.841%	10.052%	0.78	4.50	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	120.46	120.08	0.314%	0.643%	0.955%	6.956%	1.03	5.11	5.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.15	126.85	0.238%	0.706%	1.252%	12.049%	1.11	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.62	117.17	0.381%	1.072%	1.786%	10.351%	1.86	7.45	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.62	112.10	0.459%	1.168%	2.336%		2.09	8.31	8.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.31	130.72	0.451%	1.005%	2.221%	11.185%	2.28	8.48	8.29