

Irish Stock Exchange Daily Bond Index Report

Friday 15 August, 2014

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Bond Indices Performance

Index	Close Value 15-Aug-2014	Previous Close Value 14-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.83	118.17	0.554%	1.05%	1.25%	7.86%	18.83%	5.22	5.16	1.30
All Bond Index (Return)	186.43	185.41	0.553%	1.19%	1.73%	9.37%	86.43%	5.22	5.16	1.30
Under 3 Bond Index (Clean)	98.49	98.50	-0.010%	-0.16%	-0.27%	-1.11%	-1.51%	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)	110.18	109.99	0.175%	0.31%	0.22%	1.97%	10.18%	3.08	3.07	0.43
Under 5 Bond Index (Return)	162.96	162.66	0.182%	0.47%	0.73%	3.14%	62.96%	3.08	3.07	0.43
Under 10 Bond Index (Clean)	117.31	116.75	0.474%	0.90%	0.99%	6.65%	17.31%	4.65	4.60	1.03
Under 10 Bond Index (Return)	179.16	178.31	0.474%	1.04%	1.47%	7.96%	79.16%	4.65	4.60	1.03
5 Plus Bond Index (Clean)	125.57	124.60	0.784%	1.49%	1.88%	11.09%	25.57%	6.51	6.42	1.55
5 Plus Bond Index (Return)	203.59	202.01	0.779%	1.62%	2.34%	12.77%	103.59%	6.51	6.42	1.55
10 Plus Bond Index (Clean)	131.19	129.87	1.015%	1.88%	2.76%	14.60%	31.19%	8.49	8.31	2.16
10 Plus Bond Index (Return)	222.99	220.76	1.009%	2.03%	3.25%	17.37%	122.99%	8.49	8.31	2.16

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	102.25	2.20	178	104.44	0.00	2,230	2,280	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.19	8.18	357	116.37	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.59	1.50	119	109.09	0.00	8,132	8,749	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.37	4.54	301	120.90	0.00	6,389	7,435	7725
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.51	3.71	301	120.22	0.00	9,256	10,784	11127
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.06	0.70	58	118.76	0.00	7,700	9,091	9145
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	4.87	301	131.29	0.00	6,767	8,554	8884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.72	1.47	119	121.18	0.00	11,809	14,137	14310
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.89	4.12	301	128.01	0.00	9,052	11,214	11587
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.20	1.58	148	118.78	0.00	5,480	6,422	6508
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.29	1.40	150	113.68	0.00	7,137	8,014	8113
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.35	2.29	155	132.64	0.00	11,745	15,309	15579

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Bond Index Constituent

Clean Price Performance			Index Price 15-Aug-2014	Previous Index Price 14-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	102.25	102.26	-0.007%	-0.212%	-0.540%	-2.528%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.21	-0.019%	-0.306%	-0.833%	-4.346%	0.01	0.99	0.99
IE0006857530	0685753	4.6 Treas Bnd 2016	107.59	107.61	-0.011%	-0.146%	-0.209%	-0.685%	0.03	1.62	1.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.37	116.27	0.086%	0.073%	-0.043%	2.355%	0.29	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.51	116.26	0.219%	0.454%	0.312%	5.032%	0.48	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.06	117.57	0.421%	0.929%	0.932%	7.378%	0.59	4.46	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	125.80	0.497%	0.899%	0.787%	7.578%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.72	119.00	0.598%	1.106%	1.095%	9.374%	0.91	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.89	123.04	0.687%	1.263%	1.474%	10.156%	0.99	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.20	116.05	0.994%	1.957%	2.389%	13.204%	1.73	7.46	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.29	111.23	0.950%	2.023%	2.943%		1.98	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.35	129.04	1.015%	1.884%	2.757%	14.571%	2.16	8.49	8.31

Return Price Performance			Index Price 15-Aug-2014	Previous Index Price 14-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%	-0.032%	0.011%	-4.002%	0.00	0.50	0.50
IE0004680173	0468017	8.25 Treas Bnd 2015	116.37	116.37	0.002%	0.009%	0.105%	0.208%	0.01	0.99	0.99
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	120.90	120.79	0.095%	0.258%	0.536%	5.312%	0.29	2.89	2.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.22	119.95	0.223%	0.596%	0.780%	7.494%	0.48	3.79	3.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.76	118.25	0.429%	1.079%	1.404%	5.741%	0.59	4.46	4.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.29	130.64	0.491%	1.054%	1.336%	10.592%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	121.18	120.46	0.602%	1.249%	1.562%	7.600%	0.91	5.11	5.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.01	127.15	0.675%	1.386%	1.935%	12.805%	0.99	5.36	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	117.62	0.989%	2.071%	2.793%	11.442%	1.73	7.46	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.68	112.62	0.947%	2.126%	3.306%		1.98	8.31	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.64	131.31	1.009%	2.025%	3.252%	12.307%	2.16	8.49	8.31