

Irish Stock Exchange Daily Bond Index Report

Thursday 21 August, 2014

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Bond Indices Performance

Index	Close Value 21-Aug-2014	Previous Close Value 20-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.11	119.10	0.008%	1.29%	1.49%	8.12%	19.11%	5.22	5.15	1.25
All Bond Index (Return)	186.99	186.95	0.018%	1.49%	2.03%	9.69%	86.99%	5.22	5.15	1.25
Under 3 Bond Index (Clean)	98.38	98.39	-0.007%	-0.27%	-0.38%	-1.22%	-1.62%	1.37	1.37	0.05
Under 3 Bond Index (Return)	142.04	142.04	0.005%	-0.02%	0.23%	-1.79%	42.04%	1.37	1.37	0.05
Under 5 Bond Index (Clean)	110.07	110.11	-0.038%	0.21%	0.12%	1.87%	10.07%	3.07	3.05	0.44
Under 5 Bond Index (Return)	162.90	162.94	-0.026%	0.44%	0.70%	3.10%	62.90%	3.07	3.05	0.44
Under 10 Bond Index (Clean)	117.45	117.48	-0.028%	1.02%	1.11%	6.78%	17.45%	4.64	4.59	0.99
Under 10 Bond Index (Return)	179.49	179.52	-0.017%	1.23%	1.65%	8.16%	79.49%	4.64	4.59	0.99
5 Plus Bond Index (Clean)	126.13	126.09	0.036%	1.95%	2.33%	11.59%	26.13%	6.51	6.41	1.48
5 Plus Bond Index (Return)	204.60	204.51	0.045%	2.13%	2.85%	13.33%	104.60%	6.51	6.41	1.48
10 Plus Bond Index (Clean)	132.38	132.10	0.208%	2.81%	3.69%	15.64%	32.38%	8.48	8.31	2.05
10 Plus Bond Index (Return)	225.12	224.64	0.215%	3.00%	4.24%	18.49%	125.12%	8.48	8.31	2.05

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	102.18	2.27	184	104.45	0.00	2,230	2,279	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	108.03	0.07	3	108.10	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.46	1.58	125	109.04	0.00	8,132	8,739	8867
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.30	4.63	307	120.93	0.00	6,389	7,431	7726
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.41	3.79	307	120.19	0.00	9,256	10,774	11124
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.88	0.77	64	118.65	0.00	7,700	9,077	9136
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.29	4.96	307	131.25	0.00	6,767	8,545	8881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.94	1.54	125	121.48	0.00	11,809	14,163	14345
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.15	4.21	307	128.36	0.00	9,052	11,238	11619
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.82	1.65	154	119.46	0.00	5,480	6,456	6546
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.25	1.45	156	114.70	0.00	7,137	8,082	8186
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.53	2.38	161	133.91	0.00	11,745	15,448	15728

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Bond Index Constituent

Clean Price Performance			Index Price 21-Aug-2014	Previous Index Price 20-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	102.18	102.20	-0.015%	-0.278%	-0.606%	-2.593%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.03	108.05	-0.019%	-0.451%	-0.977%	-4.484%	0.03	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	107.46	107.47	-0.005%	-0.266%	-0.329%	-0.805%	0.06	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.30	116.35	-0.039%	0.017%	-0.099%	2.298%	0.29	2.87	2.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.41	116.46	-0.050%	0.364%	0.221%	4.937%	0.49	3.77	3.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.88	117.96	-0.064%	0.775%	0.778%	7.214%	0.62	4.44	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.29	126.42	-0.107%	0.794%	0.682%	7.465%	0.68	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.94	120.00	-0.050%	1.296%	1.285%	9.579%	0.86	5.10	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.15	124.21	-0.048%	1.482%	1.694%	10.395%	0.94	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.82	117.76	0.054%	2.497%	2.931%	13.803%	1.65	7.44	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.25	113.12	0.108%	2.896%	3.823%		1.87	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.53	131.26	0.208%	2.808%	3.689%	15.611%	2.05	8.48	8.31

Return Price Performance			Index Price 21-Aug-2014	Previous Index Price 20-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	104.45	104.45	-0.003%	-0.026%	0.017%	-3.996%	0.00	0.48	0.48
IE0004680173	0468017	8.25 Treas Bnd 2015	108.10	108.10	0.003%	-7.097%	-7.008%	-6.913%	0.03	0.98	0.98
IE0006857530	0685753	4.6 Treas Bnd 2016	109.04	109.03	0.007%	-0.021%	0.276%	-2.273%	0.06	1.60	1.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.93	120.96	-0.025%	0.279%	0.556%	5.333%	0.29	2.87	2.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.19	120.24	-0.037%	0.570%	0.754%	7.466%	0.49	3.77	3.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.65	118.71	-0.052%	0.988%	1.312%	5.646%	0.62	4.44	4.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.25	131.37	-0.091%	1.027%	1.309%	10.563%	0.68	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	121.48	121.53	-0.039%	1.499%	1.813%	7.865%	0.86	5.10	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.36	128.40	-0.036%	1.663%	2.214%	13.114%	0.94	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.46	119.39	0.061%	2.659%	3.385%	12.083%	1.65	7.44	7.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.70	114.57	0.115%	3.039%	4.229%		1.87	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.91	133.62	0.215%	3.002%	4.242%	13.383%	2.05	8.48	8.31