

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 August, 2014

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Bond Indices Performance

Index	Close Value 26-Aug-2014	Previous Close Value 25-Aug-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.52	119.47	0.048%	1.64%	1.85%	8.49%	19.52%	5.22	5.16	1.18
All Bond Index (Return)	187.72	187.61	0.058%	1.89%	2.43%	10.12%	87.72%	5.22	5.16	1.18
Under 3 Bond Index (Clean)	98.41	98.42	-0.013%	-0.25%	-0.36%	-1.19%	-1.60%	1.36	1.36	0.01
Under 3 Bond Index (Return)	142.16	142.16	-0.002%	0.06%	0.30%	-1.71%	42.16%	1.36	1.36	0.01
Under 5 Bond Index (Clean)	110.20	110.22	-0.020%	0.33%	0.24%	1.99%	10.20%	3.06	3.05	0.39
Under 5 Bond Index (Return)	163.19	163.20	-0.009%	0.61%	0.87%	3.28%	63.19%	3.06	3.05	0.39
Under 10 Bond Index (Clean)	117.80	117.75	0.038%	1.32%	1.41%	7.09%	17.80%	4.64	4.59	0.93
Under 10 Bond Index (Return)	180.10	180.02	0.047%	1.57%	2.00%	8.53%	80.10%	4.64	4.59	0.93
5 Plus Bond Index (Clean)	126.74	126.63	0.088%	2.44%	2.82%	12.13%	26.74%	6.51	6.42	1.40
5 Plus Bond Index (Return)	205.67	205.47	0.097%	2.66%	3.39%	13.92%	105.67%	6.51	6.42	1.40
10 Plus Bond Index (Clean)	133.20	133.06	0.104%	3.45%	4.33%	16.36%	33.20%	8.48	8.32	1.97
10 Plus Bond Index (Return)	226.62	226.37	0.113%	3.69%	4.94%	19.28%	126.62%	8.48	8.32	1.97

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.16	2.33	189	104.49	0.00	2,230	2,278	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.99	0.18	8	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.50	1.64	130	109.14	0.00	8,132	8,742	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.37	4.70	312	121.07	0.00	6,389	7,435	7735
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.60	3.85	312	120.44	0.00	9,256	10,792	11148
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.18	0.83	69	119.01	0.00	7,700	9,100	9164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.60	5.04	312	131.64	0.00	6,767	8,566	8908
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.35	1.60	130	121.95	0.00	11,809	14,211	14401
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.60	4.27	312	128.87	0.00	9,052	11,278	11665
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.59	1.70	159	120.29	0.00	5,480	6,498	6591
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.09	1.50	161	115.59	0.00	7,137	8,143	8250
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.35	2.46	166	134.80	0.00	11,745	15,544	15833

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Bond Index Constituent

Clean Price Performance			Index Price 26-Aug-2014	Previous Index Price 25-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	102.16	102.16	-0.005%	-0.303%	-0.630%	-2.617%	0.00	0.47	0.47
IE0004680173	0468017	8.25 Treas Bnd 2015	107.99	108.01	-0.022%	-0.490%	-1.017%	-4.522%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	107.50	107.52	-0.016%	-0.234%	-0.297%	-0.773%	0.02	1.59	1.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.37	116.39	-0.024%	0.073%	-0.043%	2.355%	0.26	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.60	116.62	-0.019%	0.530%	0.387%	5.111%	0.44	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.18	118.21	-0.025%	1.028%	1.030%	7.483%	0.55	4.44	4.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.60	126.61	-0.008%	1.042%	0.929%	7.729%	0.62	4.47	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	120.35	120.31	0.031%	1.638%	1.627%	9.949%	0.79	5.09	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.60	124.57	0.020%	1.843%	2.056%	10.788%	0.87	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.59	118.38	0.176%	3.167%	3.604%	14.547%	1.56	7.44	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.09	113.77	0.286%	3.666%	4.601%		1.78	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.35	132.21	0.104%	3.447%	4.334%	16.329%	1.97	8.48	8.32

Return Price Performance			Index Price 26-Aug-2014	Previous Index Price 25-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	104.49	104.48	0.007%	0.010%	0.053%	-3.962%	0.00	0.47	0.47
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.17	-0.001%	-7.036%	-6.947%	-6.852%	0.01	0.97	0.97
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.14	-0.005%	0.069%	0.366%	-2.185%	0.02	1.59	1.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.07	121.08	-0.011%	0.395%	0.673%	5.455%	0.26	2.87	2.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.44	120.45	-0.008%	0.782%	0.967%	7.693%	0.44	3.77	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.01	119.03	-0.015%	1.290%	1.616%	5.962%	0.55	4.44	4.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.64	131.64	0.005%	1.328%	1.611%	10.892%	0.62	4.47	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	121.95	121.90	0.041%	1.889%	2.204%	8.280%	0.79	5.09	5.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.87	128.83	0.030%	2.068%	2.621%	13.564%	0.87	5.34	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.29	120.07	0.182%	3.366%	4.097%	12.856%	1.56	7.44	7.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.59	115.26	0.290%	3.842%	5.042%		1.78	8.30	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.80	134.65	0.113%	3.688%	4.936%	14.139%	1.97	8.48	8.32