

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 September, 2014

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Bond Indices Performance

Index	Close Value 02-Sep-2014	Previous Close Value 01-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.20	119.39	-0.162%	-0.09%	1.57%	8.20%	19.20%	5.20	5.13	1.22
All Bond Index (Return)	187.37	187.64	-0.148%	-0.04%	2.24%	9.91%	87.37%	5.20	5.13	1.22
Under 3 Bond Index (Clean)	98.29	98.32	-0.023%	-0.05%	-0.48%	-1.31%	-1.71%	1.34	1.34	0.04
Under 3 Bond Index (Return)	142.11	142.13	-0.011%	0.00%	0.27%	-1.74%	42.11%	1.34	1.34	0.04
Under 5 Bond Index (Clean)	109.98	110.05	-0.064%	-0.03%	0.04%	1.78%	9.98%	3.04	3.02	0.43
Under 5 Bond Index (Return)	162.98	163.07	-0.051%	0.02%	0.75%	3.16%	62.98%	3.04	3.02	0.43
Under 10 Bond Index (Clean)	117.45	117.61	-0.135%	-0.07%	1.12%	6.78%	17.45%	4.62	4.57	0.98
Under 10 Bond Index (Return)	179.72	179.94	-0.122%	-0.03%	1.79%	8.30%	79.72%	4.62	4.57	0.98
5 Plus Bond Index (Clean)	126.35	126.63	-0.220%	-0.12%	2.51%	11.78%	26.35%	6.49	6.40	1.45
5 Plus Bond Index (Return)	205.20	205.62	-0.206%	-0.08%	3.15%	13.66%	105.20%	6.49	6.40	1.45
10 Plus Bond Index (Clean)	133.03	133.44	-0.310%	-0.16%	4.20%	16.21%	33.03%	8.46	8.29	1.98
10 Plus Bond Index (Return)	226.51	227.18	-0.293%	-0.12%	4.88%	19.22%	126.51%	8.46	8.29	1.98

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	102.05	2.42	196	104.47	0.00	2,230	2,276	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.84	0.32	14	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.37	1.73	137	109.10	0.00	8,132	8,731	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.18	4.81	319	120.98	0.00	6,389	7,423	7730
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.42	3.93	319	120.35	0.00	9,256	10,775	11139
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.69	0.92	76	118.61	0.00	7,700	9,062	9133
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.11	5.16	319	131.27	0.00	6,767	8,533	8882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.85	1.69	137	121.54	0.00	11,809	14,153	14352
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.01	4.37	319	128.38	0.00	9,052	11,226	11621
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.24	1.77	166	120.02	0.00	5,480	6,479	6576
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.89	1.57	168	115.46	0.00	7,137	8,128	8240
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.18	2.56	173	134.73	0.00	11,745	15,524	15825

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Bond Index Constituent

Clean Price Performance			Index Price 02-Sep-2014	Previous Index Price 01-Sep-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	102.05	102.07	-0.015%	-0.036%	-0.730%	-2.714%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	107.84	107.87	-0.026%	-0.052%	-1.155%	-4.656%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	107.37	107.40	-0.026%	-0.051%	-0.416%	-0.891%	0.04	1.57	1.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.18	116.25	-0.060%	-0.039%	-0.204%	2.190%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.42	116.47	-0.047%	0.013%	0.232%	4.949%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.69	117.85	-0.133%	-0.031%	0.618%	7.044%	0.63	4.42	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.11	126.29	-0.139%	-0.083%	0.540%	7.314%	0.69	4.45	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	119.85	120.06	-0.177%	-0.103%	1.209%	9.497%	0.86	5.07	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.01	124.24	-0.185%	-0.114%	1.579%	10.270%	0.94	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.24	118.49	-0.208%	-0.114%	3.302%	14.214%	1.60	7.42	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.89	114.20	-0.271%	-0.132%	4.414%		1.80	8.28	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.18	132.59	-0.309%	-0.162%	4.200%	16.179%	1.98	8.46	8.29

Return Price Performance			Index Price 02-Sep-2014	Previous Index Price 01-Sep-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.47	104.47	-0.003%	0.011%	0.037%	-3.977%	0.00	0.46	0.46
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.16	-0.005%	0.012%	-6.958%	-6.863%	0.02	0.95	0.95
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.11	-0.013%	-0.004%	0.330%	-2.220%	0.04	1.57	1.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.98	121.04	-0.045%	0.012%	0.605%	5.384%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.35	120.39	-0.036%	0.053%	0.888%	7.609%	0.47	3.75	3.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.61	118.75	-0.122%	0.009%	1.276%	5.608%	0.63	4.42	4.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.27	131.43	-0.121%	-0.031%	1.321%	10.576%	0.69	4.45	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.74	-0.164%	-0.060%	1.861%	7.917%	0.86	5.07	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.38	128.60	-0.169%	-0.068%	2.233%	13.135%	0.94	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.02	120.25	-0.197%	-0.077%	3.863%	12.602%	1.60	7.42	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.46	115.76	-0.260%	-0.098%	4.917%		1.80	8.28	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.73	135.13	-0.293%	-0.116%	4.884%	14.082%	1.98	8.46	8.29