

Irish Stock Exchange Daily Bond Index Report

Wednesday 3 September, 2014

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Bond Indices Performance

Index	Close Value 03-Sep-2014	Previous Close Value 02-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.21	119.20	0.005%	-0.08%	1.58%	8.21%	19.21%	5.19	5.13	1.22
All Bond Index (Return)	187.40	187.37	0.015%	-0.03%	2.26%	9.93%	87.40%	5.19	5.13	1.22
Under 3 Bond Index (Clean)	98.26	98.29	-0.038%	-0.09%	-0.52%	-1.35%	-1.75%	1.33	1.33	0.04
Under 3 Bond Index (Return)	142.08	142.11	-0.026%	-0.03%	0.25%	-1.77%	42.08%	1.33	1.33	0.04
Under 5 Bond Index (Clean)	110.00	109.98	0.020%	-0.01%	0.06%	1.80%	10.00%	3.03	3.02	0.42
Under 5 Bond Index (Return)	163.03	162.98	0.031%	0.05%	0.78%	3.19%	63.03%	3.03	3.02	0.42
Under 10 Bond Index (Clean)	117.46	117.45	0.008%	-0.06%	1.12%	6.79%	17.46%	4.61	4.56	0.97
Under 10 Bond Index (Return)	179.75	179.72	0.018%	-0.01%	1.80%	8.32%	79.75%	4.61	4.56	0.97
5 Plus Bond Index (Clean)	126.35	126.35	-0.004%	-0.12%	2.51%	11.78%	26.35%	6.48	6.39	1.44
5 Plus Bond Index (Return)	205.21	205.20	0.007%	-0.07%	3.16%	13.67%	105.21%	6.48	6.39	1.44
10 Plus Bond Index (Clean)	133.02	133.03	-0.009%	-0.17%	4.19%	16.20%	33.02%	8.45	8.29	1.98
10 Plus Bond Index (Return)	226.51	226.51	0.002%	-0.11%	4.89%	19.22%	126.51%	8.45	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	Nominal Amt		O/S 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	102.00	2.43	197	104.43	0.00	2,230	2,275	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.76	0.34	15	108.11	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.33	1.74	138	109.07	0.00	8,132	8,728	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.17	4.82	320	120.99	0.00	6,389	7,422	7730
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.51	3.95	320	120.46	0.00	9,256	10,784	11149
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.74	0.93	77	118.67	0.00	7,700	9,066	9138
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.13	5.17	320	131.30	0.00	6,767	8,535	8885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.84	1.70	138	121.54	0.00	11,809	14,152	14352
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.04	4.38	320	128.42	0.00	9,052	11,228	11625
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.20	1.78	167	119.99	0.00	5,480	6,477	6575
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.87	1.57	169	115.45	0.00	7,137	8,127	8239
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.16	2.57	174	134.74	0.00	11,745	15,523	15825

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Bond Index Constituent

Clean Price Performance			Index Price 03-Sep-2014	Previous Index Price 02-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	102.00	102.05	-0.049%	-0.085%	-0.778%	-2.762%	0.02	0.45	0.45
IE0004680173	0468017	8.25 Treas Bnd 2015	107.76	107.84	-0.070%	-0.121%	-1.224%	-4.722%	0.03	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.33	107.37	-0.034%	-0.086%	-0.450%	-0.925%	0.04	1.57	1.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.17	116.18	-0.009%	-0.047%	-0.212%	2.181%	0.27	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.51	116.42	0.079%	0.092%	0.312%	5.032%	0.44	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.74	117.69	0.042%	0.011%	0.661%	7.090%	0.62	4.41	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.13	126.11	0.014%	-0.069%	0.554%	7.329%	0.68	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	119.84	119.85	-0.008%	-0.111%	1.201%	9.488%	0.86	5.06	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.04	124.01	0.022%	-0.093%	1.601%	10.294%	0.93	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.20	118.24	-0.034%	-0.148%	3.267%	14.175%	1.60	7.41	7.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.87	113.89	-0.015%	-0.146%	4.399%		1.80	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.16	132.18	-0.009%	-0.171%	4.190%	16.169%	1.98	8.45	8.29

Return Price Performance			Index Price 03-Sep-2014	Previous Index Price 02-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	104.43	104.47	-0.036%	-0.025%	0.001%	-4.012%	0.02	0.45	0.45
IE0004680173	0468017	8.25 Treas Bnd 2015	108.11	108.16	-0.048%	-0.036%	-7.003%	-6.908%	0.03	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.10	-0.023%	-0.027%	0.307%	-2.242%	0.04	1.57	1.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	120.99	120.98	0.004%	0.017%	0.609%	5.388%	0.27	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.46	120.35	0.087%	0.140%	0.976%	7.703%	0.44	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.67	118.61	0.052%	0.062%	1.329%	5.663%	0.62	4.41	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.30	131.27	0.026%	-0.005%	1.348%	10.605%	0.68	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.54	0.002%	-0.058%	1.863%	7.918%	0.86	5.06	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.42	128.38	0.033%	-0.036%	2.266%	13.172%	0.93	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.99	120.02	-0.024%	-0.101%	3.838%	12.575%	1.60	7.41	7.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.45	115.46	-0.007%	-0.105%	4.910%		1.80	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.74	134.73	0.002%	-0.113%	4.886%	14.084%	1.98	8.45	8.29