

Irish Stock Exchange Daily Bond Index Report



Thursday 4 September, 2014

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Bond Indices Performance

Index	Close Value 04-Sep-2014	Previous Close Value 03-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.63	119.21	0.358%	0.28%	1.94%	8.59%	19.63%	5.19	5.13	1.15
All Bond Index (Return)	188.07	187.40	0.361%	0.34%	2.63%	10.33%	88.07%	5.19	5.13	1.15
Under 3 Bond Index (Clean)	98.28	98.26	0.026%	-0.06%	-0.49%	-1.32%	-1.72%	1.33	1.33	0.01
Under 3 Bond Index (Return)	142.13	142.08	0.038%	0.01%	0.29%	-1.73%	42.13%	1.33	1.33	0.01
Under 5 Bond Index (Clean)	110.21	110.00	0.189%	0.18%	0.25%	2.00%	10.21%	3.03	3.02	0.35
Under 5 Bond Index (Return)	163.35	163.03	0.196%	0.25%	0.98%	3.39%	63.35%	3.03	3.02	0.35
Under 10 Bond Index (Clean)	117.85	117.46	0.335%	0.27%	1.46%	7.15%	17.85%	4.61	4.57	0.90
Under 10 Bond Index (Return)	180.36	179.75	0.338%	0.33%	2.15%	8.68%	80.36%	4.61	4.57	0.90
5 Plus Bond Index (Clean)	126.93	126.35	0.460%	0.33%	2.98%	12.29%	26.93%	6.48	6.39	1.37
5 Plus Bond Index (Return)	206.16	205.21	0.460%	0.39%	3.63%	14.19%	106.16%	6.48	6.39	1.37
10 Plus Bond Index (Clean)	133.67	133.02	0.489%	0.32%	4.70%	16.76%	33.67%	8.45	8.30	1.92
10 Plus Bond Index (Return)	227.63	226.51	0.491%	0.38%	5.40%	19.81%	127.63%	8.45	8.30	1.92

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	102.00	2.44	198	104.44	0.00	2,230	2,275	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.76	0.37	16	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.37	1.75	139	109.12	0.00	8,132	8,731	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.38	4.84	321	121.21	0.00	6,389	7,436	7745
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.81	3.96	321	120.77	0.00	9,256	10,811	11178
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.11	0.94	78	119.05	0.00	7,700	9,095	9167
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.59	5.19	321	131.78	0.00	6,767	8,566	8917
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.34	1.71	139	122.05	0.00	11,809	14,211	14413
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.59	4.40	321	128.99	0.00	9,052	11,278	11676
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.79	1.80	168	120.58	0.00	5,480	6,509	6607
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.52	1.58	170	116.10	0.00	7,137	8,173	8286
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.81	2.59	175	135.40	0.00	11,745	15,599	15903

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Bond Index Constituent

Clean Price Performance			Index Price 04-Sep-2014	Previous Index Price 03-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	102.00	-0.003%	-0.088%	-0.781%	-2.765%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	107.76	107.76	0.001%	-0.120%	-1.223%	-4.721%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.37	107.33	0.034%	-0.051%	-0.416%	-0.891%	0.01	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.38	116.17	0.181%	0.133%	-0.032%	2.366%	0.21	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.81	116.51	0.257%	0.350%	0.570%	5.303%	0.37	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.11	117.74	0.312%	0.323%	0.975%	7.424%	0.55	4.41	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.59	126.13	0.369%	0.299%	0.925%	7.725%	0.60	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	120.34	119.84	0.417%	0.306%	1.623%	9.945%	0.78	5.06	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.59	124.04	0.446%	0.353%	2.054%	10.786%	0.85	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.79	118.20	0.492%	0.344%	3.776%	14.737%	1.53	7.41	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.52	113.87	0.566%	0.419%	4.990%		1.73	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.81	132.16	0.490%	0.317%	4.700%	16.738%	1.92	8.45	8.30

Return Price Performance			Index Price 04-Sep-2014	Previous Index Price 03-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	104.44	104.43	0.010%	-0.015%	0.011%	-4.003%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.11	0.022%	-0.014%	-6.982%	-6.887%	0.01	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.07	0.046%	0.019%	0.353%	-2.198%	0.01	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.21	120.99	0.186%	0.203%	0.796%	5.584%	0.21	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.77	120.46	0.260%	0.401%	1.238%	7.983%	0.37	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.05	118.67	0.319%	0.381%	1.652%	6.000%	0.55	4.41	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.78	131.30	0.366%	0.361%	1.719%	11.010%	0.60	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.05	121.54	0.422%	0.363%	2.293%	8.374%	0.78	5.06	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.99	128.42	0.441%	0.405%	2.717%	13.671%	0.85	5.31	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.58	119.99	0.494%	0.393%	4.351%	13.131%	1.53	7.41	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.10	115.45	0.566%	0.461%	5.504%		1.73	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.40	134.74	0.491%	0.377%	5.402%	14.645%	1.92	8.45	8.30