

# Irish Stock Exchange Daily Bond Index Report

Tuesday 9 September, 2014

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## Bond Indices Performance

Index	Close Value 09-Sep-2014	Previous Close Value 08-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.98	120.41	-0.352%	0.57%	2.24%	8.91%	19.98%	5.19	5.13	1.09
All Bond Index (Return)	188.71	189.34	-0.334%	0.68%	2.97%	10.70%	88.71%	5.19	5.13	1.09
Under 3 Bond Index (Clean)	98.25	98.29	-0.038%	-0.09%	-0.52%	-1.35%	-1.75%	1.32	1.32	0.01
Under 3 Bond Index (Return)	142.17	142.20	-0.025%	0.04%	0.31%	-1.70%	42.17%	1.32	1.32	0.01
Under 5 Bond Index (Clean)	110.36	110.48	-0.113%	0.32%	0.38%	2.14%	10.36%	3.02	3.01	0.30
Under 5 Bond Index (Return)	163.67	163.83	-0.099%	0.44%	1.17%	3.59%	63.67%	3.02	3.01	0.30
Under 10 Bond Index (Clean)	118.20	118.54	-0.289%	0.56%	1.76%	7.46%	18.20%	4.60	4.57	0.83
Under 10 Bond Index (Return)	180.96	181.46	-0.272%	0.67%	2.49%	9.05%	80.96%	4.60	4.57	0.83
5 Plus Bond Index (Clean)	127.41	128.05	-0.494%	0.72%	3.37%	12.72%	27.41%	6.48	6.39	1.31
5 Plus Bond Index (Return)	207.04	208.02	-0.473%	0.82%	4.08%	14.68%	107.04%	6.48	6.39	1.31
10 Plus Bond Index (Clean)	134.08	135.03	-0.704%	0.63%	5.02%	17.12%	34.08%	8.45	8.29	1.88
10 Plus Bond Index (Return)	228.44	230.00	-0.680%	0.73%	5.78%	20.24%	128.44%	8.45	8.29	1.88

## 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	101.97	2.50	203	104.47	0.00	2,230	2,274	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.70	0.48	21	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.34	1.82	144	109.15	0.00	8,132	8,728	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.49	4.91	326	121.40	0.00	6,389	7,443	7756
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	117.03	4.02	326	121.04	0.00	9,256	10,831	11203
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.50	1.00	83	119.50	0.00	7,700	9,124	9201
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	127.03	5.27	326	132.30	0.00	6,767	8,595	8952
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.81	1.78	144	122.59	0.00	11,809	14,266	14476
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.20	4.47	326	129.66	0.00	9,052	11,333	11737
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.17	1.85	173	121.02	0.00	5,480	6,530	6631
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.07	1.63	175	116.70	0.00	7,137	8,212	8329
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.22	2.66	180	135.88	0.00	11,745	15,647	15960



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Sep-2014	Previous Index Price 08-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	101.97	101.98	-0.013%	-0.118%	-0.810%	-2.793%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	107.70	107.72	-0.025%	-0.184%	-1.285%	-4.781%	0.00	0.93	0.93
IE0006857530	0685753	4.6 Treas Bnd 2016	107.34	107.38	-0.045%	-0.084%	-0.448%	-0.923%	0.01	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	116.59	-0.083%	0.228%	0.063%	2.463%	0.16	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.03	117.18	-0.131%	0.534%	0.755%	5.496%	0.31	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.50	118.74	-0.206%	0.652%	1.306%	7.776%	0.47	4.40	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.03	127.31	-0.224%	0.642%	1.269%	8.093%	0.52	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.81	121.25	-0.359%	0.698%	2.020%	10.374%	0.70	5.05	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.20	125.65	-0.358%	0.838%	2.547%	11.321%	0.76	5.30	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.17	119.95	-0.650%	0.669%	4.112%	15.109%	1.49	7.41	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.07	115.85	-0.675%	0.901%	5.494%		1.67	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.22	134.16	-0.704%	0.625%	5.022%	17.096%	1.88	8.45	8.29

Return Price Performance			Index Price 09-Sep-2014	Previous Index Price 08-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	0.000%	0.015%	0.041%	-3.973%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	-0.004%	0.029%	-6.943%	-6.848%	0.00	0.93	0.93
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.19	-0.032%	0.045%	0.379%	-2.173%	0.01	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.40	121.48	-0.067%	0.356%	0.950%	5.746%	0.16	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.04	121.18	-0.116%	0.630%	1.470%	8.230%	0.31	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.50	119.73	-0.195%	0.759%	2.035%	6.399%	0.47	4.40	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.30	132.56	-0.202%	0.752%	2.116%	11.443%	0.52	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	122.59	123.01	-0.344%	0.800%	2.738%	8.845%	0.70	5.05	5.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.66	130.10	-0.335%	0.927%	3.251%	14.262%	0.76	5.30	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	121.79	-0.632%	0.758%	4.730%	13.542%	1.49	7.41	7.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.70	117.47	-0.658%	0.978%	6.047%		1.67	8.27	8.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.88	136.81	-0.680%	0.735%	5.777%	15.053%	1.88	8.45	8.29