

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 September, 2014

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Bond Indices Performance

Index	Close Value 10-Sep-2014	Previous Close Value 09-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.72	119.98	-0.223%	0.35%	2.01%	8.67%	19.72%	5.17	5.12	1.13
All Bond Index (Return)	188.32	188.71	-0.207%	0.47%	2.76%	10.47%	88.32%	5.17	5.12	1.13
Under 3 Bond Index (Clean)	98.20	98.25	-0.055%	-0.15%	-0.58%	-1.40%	-1.80%	1.31	1.31	0.02
Under 3 Bond Index (Return)	142.11	142.17	-0.043%	0.00%	0.27%	-1.75%	42.11%	1.31	1.31	0.02
Under 5 Bond Index (Clean)	110.25	110.36	-0.096%	0.23%	0.29%	2.04%	10.25%	3.01	3.00	0.32
Under 5 Bond Index (Return)	163.53	163.67	-0.082%	0.35%	1.09%	3.50%	63.53%	3.01	3.00	0.32
Under 10 Bond Index (Clean)	117.97	118.20	-0.190%	0.37%	1.56%	7.25%	17.97%	4.59	4.55	0.87
Under 10 Bond Index (Return)	180.65	180.96	-0.175%	0.49%	2.31%	8.86%	80.65%	4.59	4.55	0.87
5 Plus Bond Index (Clean)	127.04	127.41	-0.297%	0.42%	3.07%	12.39%	27.04%	6.46	6.38	1.35
5 Plus Bond Index (Return)	206.46	207.04	-0.281%	0.54%	3.78%	14.36%	106.46%	6.46	6.38	1.35
10 Plus Bond Index (Clean)	133.54	134.08	-0.401%	0.22%	4.60%	16.65%	33.54%	8.44	8.28	1.93
10 Plus Bond Index (Return)	227.56	228.44	-0.383%	0.35%	5.37%	19.78%	127.56%	8.44	8.28	1.93

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	101.94	2.52	204	104.45	0.00	2,230	2,273	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.62	0.50	22	108.12	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.27	1.83	145	109.10	0.00	8,132	8,723	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.40	4.93	327	121.33	0.00	6,389	7,437	7752
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.89	4.03	327	120.92	0.00	9,256	10,818	11192
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.34	1.01	84	119.35	0.00	7,700	9,112	9190
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.79	5.29	327	132.08	0.00	6,767	8,579	8937
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.57	1.79	145	122.36	0.00	11,809	14,238	14449
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.83	4.48	327	129.30	0.00	9,052	11,299	11705
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.76	1.86	174	120.61	0.00	5,480	6,507	6609
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.66	1.64	176	116.30	0.00	7,137	8,183	8300
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.68	2.68	181	135.36	0.00	11,745	15,584	15899

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Bond Index Constituent

Clean Price Performance			Index Price 10-Sep-2014	Previous Index Price 09-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	101.94	101.97	-0.034%	-0.152%	-0.844%	-2.827%	0.00	0.43	0.43
IE0004680173	0468017	8.25 Treas Bnd 2015	107.62	107.70	-0.072%	-0.256%	-1.357%	-4.850%	0.01	0.93	0.93
IE0006857530	0685753	4.6 Treas Bnd 2016	107.27	107.34	-0.061%	-0.144%	-0.508%	-0.983%	0.02	1.55	1.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.40	116.49	-0.073%	0.155%	-0.010%	2.388%	0.17	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.89	117.03	-0.120%	0.414%	0.635%	5.370%	0.34	3.72	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.34	118.50	-0.135%	0.516%	1.170%	7.631%	0.49	4.39	4.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.79	127.03	-0.185%	0.456%	1.082%	7.893%	0.55	4.43	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.57	120.81	-0.196%	0.500%	1.820%	10.158%	0.73	5.05	5.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.83	125.20	-0.296%	0.540%	2.244%	10.992%	0.81	5.29	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.76	119.17	-0.348%	0.318%	3.750%	14.708%	1.53	7.40	7.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.66	115.07	-0.355%	0.544%	5.120%		1.71	8.26	8.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.68	133.22	-0.402%	0.221%	4.600%	16.626%	1.93	8.44	8.28

Return Price Performance			Index Price 10-Sep-2014	Previous Index Price 09-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	104.45	104.47	-0.022%	-0.007%	0.019%	-3.995%	0.00	0.43	0.43
IE0004680173	0468017	8.25 Treas Bnd 2015	108.12	108.18	-0.051%	-0.022%	-6.990%	-6.895%	0.01	0.93	0.93
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.15	-0.049%	-0.004%	0.330%	-2.220%	0.02	1.55	1.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.33	121.40	-0.058%	0.298%	0.892%	5.685%	0.17	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.92	121.04	-0.105%	0.525%	1.363%	8.116%	0.34	3.72	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.35	119.50	-0.124%	0.634%	1.908%	6.267%	0.49	4.39	4.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.08	132.30	-0.166%	0.586%	1.947%	11.258%	0.55	4.43	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.36	122.59	-0.184%	0.615%	2.549%	8.646%	0.73	5.05	5.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.30	129.66	-0.275%	0.649%	2.967%	13.947%	0.81	5.29	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.61	121.02	-0.334%	0.421%	4.381%	13.163%	1.53	7.40	7.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.30	116.70	-0.342%	0.633%	5.684%		1.71	8.26	8.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.36	135.88	-0.383%	0.348%	5.371%	14.612%	1.93	8.44	8.28