

Irish Stock Exchange Daily Bond Index Report

Thursday 11 September, 2014

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Bond Indices Performance

Index	Close Value 11-Sep-2014	Previous Close Value 10-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.59	119.72	-0.104%	0.24%	1.91%	8.56%	19.59%	5.17	5.11	1.15
All Bond Index (Return)	188.15	188.32	-0.091%	0.38%	2.67%	10.37%	88.15%	5.17	5.11	1.15
Under 3 Bond Index (Clean)	98.20	98.20	0.007%	-0.14%	-0.57%	-1.40%	-1.80%	1.31	1.31	0.01
Under 3 Bond Index (Return)	142.13	142.11	0.019%	0.01%	0.29%	-1.73%	42.13%	1.31	1.31	0.01
Under 5 Bond Index (Clean)	110.25	110.25	0.000%	0.23%	0.29%	2.04%	10.25%	3.01	3.00	0.32
Under 5 Bond Index (Return)	163.55	163.53	0.011%	0.37%	1.10%	3.51%	63.55%	3.01	3.00	0.32
Under 10 Bond Index (Clean)	117.87	117.97	-0.082%	0.29%	1.48%	7.16%	17.87%	4.59	4.55	0.88
Under 10 Bond Index (Return)	180.52	180.65	-0.069%	0.42%	2.24%	8.78%	80.52%	4.59	4.55	0.88
5 Plus Bond Index (Clean)	126.83	127.04	-0.165%	0.25%	2.89%	12.20%	26.83%	6.46	6.37	1.38
5 Plus Bond Index (Return)	206.15	206.46	-0.151%	0.38%	3.63%	14.19%	106.15%	6.46	6.37	1.38
10 Plus Bond Index (Clean)	133.24	133.54	-0.226%	-0.01%	4.36%	16.39%	33.24%	8.43	8.27	1.95
10 Plus Bond Index (Return)	227.08	227.56	-0.210%	0.14%	5.15%	19.52%	127.08%	8.43	8.27	1.95

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	101.93	2.53	205	104.45	0.00	2,230	2,273	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.60	0.53	23	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.28	1.84	146	109.12	0.00	8,132	8,724	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.41	4.94	328	121.35	0.00	6,389	7,438	7753
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.91	4.04	328	120.95	0.00	9,256	10,821	11195
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.30	1.03	85	119.32	0.00	7,700	9,109	9188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.72	5.30	328	132.02	0.00	6,767	8,574	8933
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.44	1.80	146	122.24	0.00	11,809	14,223	14435
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.71	4.49	328	129.20	0.00	9,052	11,289	11695
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.46	1.87	175	120.33	0.00	5,480	6,491	6593
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.32	1.65	177	115.97	0.00	7,137	8,159	8277
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.38	2.69	182	135.08	0.00	11,745	15,549	15865

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Bond Index Constituent

Clean Price Performance			Index Price 11-Sep-2014	Previous Index Price 10-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	101.93	101.94	-0.010%	-0.162%	-0.854%	-2.836%	0.00	0.43	0.43
IE0004680173	0468017	8.25 Treas Bnd 2015	107.60	107.62	-0.014%	-0.270%	-1.370%	-4.864%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.28	107.27	0.012%	-0.132%	-0.496%	-0.971%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.41	116.40	0.004%	0.159%	-0.006%	2.393%	0.17	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.91	116.89	0.020%	0.434%	0.654%	5.391%	0.33	3.72	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.30	118.34	-0.036%	0.480%	1.133%	7.592%	0.50	4.39	4.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.72	126.79	-0.057%	0.399%	1.024%	7.831%	0.56	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.44	120.57	-0.108%	0.392%	1.710%	10.039%	0.75	5.04	5.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.71	124.83	-0.092%	0.447%	2.150%	10.890%	0.82	5.29	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.46	118.76	-0.253%	0.065%	3.488%	14.418%	1.57	7.39	7.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.32	114.66	-0.297%	0.246%	4.809%		1.75	8.25	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.38	132.68	-0.226%	-0.005%	4.363%	16.362%	1.95	8.43	8.27

Return Price Performance			Index Price 11-Sep-2014	Previous Index Price 10-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	104.45	0.002%	-0.005%	0.021%	-3.993%	0.00	0.43	0.43
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.12	0.007%	-0.015%	-6.983%	-6.888%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.10	0.024%	0.020%	0.354%	-2.197%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.35	121.33	0.016%	0.315%	0.909%	5.703%	0.17	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.95	120.92	0.028%	0.553%	1.392%	8.146%	0.33	3.72	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.32	119.35	-0.025%	0.609%	1.883%	6.241%	0.50	4.39	4.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.02	132.08	-0.043%	0.542%	1.903%	11.210%	0.56	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.24	122.36	-0.096%	0.519%	2.451%	8.542%	0.75	5.04	5.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.20	129.30	-0.078%	0.571%	2.887%	13.858%	0.82	5.29	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.33	120.61	-0.240%	0.181%	4.131%	12.892%	1.57	7.39	7.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.97	116.30	-0.284%	0.347%	5.384%		1.75	8.25	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.08	135.36	-0.211%	0.137%	5.149%	14.371%	1.95	8.43	8.27