

# Irish Stock Exchange Daily Bond Index Report



Wednesday 17 September, 2014

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## Bond Indices Performance

Index	Close Value 17-Sep-2014	Previous Close Value 16-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.15	118.86	0.238%	-0.13%	1.53%	8.15%	19.15%	5.14	5.08	1.21
All Bond Index (Return)	187.58	187.13	0.243%	0.07%	2.36%	10.04%	87.58%	5.14	5.08	1.21
Under 3 Bond Index (Clean)	98.15	98.17	-0.019%	-0.20%	-0.63%	-1.45%	-1.85%	1.30	1.30	0.00
Under 3 Bond Index (Return)	142.15	142.16	-0.008%	0.03%	0.30%	-1.72%	42.15%	1.30	1.30	0.00
Under 5 Bond Index (Clean)	110.17	110.07	0.097%	0.16%	0.22%	1.97%	10.17%	2.99	2.99	0.32
Under 5 Bond Index (Return)	163.54	163.37	0.106%	0.36%	1.09%	3.51%	63.54%	2.99	2.99	0.32
Under 10 Bond Index (Clean)	117.55	117.31	0.205%	0.01%	1.20%	6.87%	17.55%	4.57	4.52	0.93
Under 10 Bond Index (Return)	180.15	179.77	0.210%	0.21%	2.03%	8.56%	80.15%	4.57	4.52	0.93
5 Plus Bond Index (Clean)	126.12	125.71	0.323%	-0.30%	2.32%	11.58%	26.12%	6.43	6.34	1.45
5 Plus Bond Index (Return)	205.16	204.49	0.326%	-0.10%	3.13%	13.64%	105.16%	6.43	6.34	1.45
10 Plus Bond Index (Clean)	132.02	131.46	0.427%	-0.92%	3.41%	15.33%	32.02%	8.40	8.24	2.06
10 Plus Bond Index (Return)	225.20	224.24	0.429%	-0.69%	4.28%	18.53%	125.20%	8.40	8.24	2.06

## 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	101.85	2.60	211	104.45	0.00	2,230	2,271	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.47	0.67	29	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.22	1.92	152	109.14	0.00	8,132	8,719	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.32	5.03	334	121.35	0.00	6,389	7,432	7753
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.83	4.12	334	120.95	0.00	9,256	10,813	11194
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.19	1.10	91	119.29	0.00	7,700	9,101	9185
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	5.40	334	131.82	0.00	6,767	8,555	8920
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.07	1.87	152	121.94	0.00	11,809	14,179	14400
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.28	4.58	334	128.86	0.00	9,052	11,250	11664
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.62	1.93	181	119.56	0.00	5,480	6,445	6551
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.39	1.71	183	115.09	0.00	7,137	8,092	8214
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.18	2.78	188	133.96	0.00	11,745	15,407	15734



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Sep-2014	Previous Index Price 16-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	101.85	101.89	-0.034%	-0.232%	-0.924%	-2.905%	0.00	0.41	0.41
IE0004680173	0468017	8.25 Treas Bnd 2015	107.47	107.53	-0.058%	-0.392%	-1.491%	-4.980%	0.00	0.91	0.91
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	107.24	-0.016%	-0.188%	-0.552%	-1.026%	0.00	1.53	1.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.32	116.29	0.023%	0.083%	-0.082%	2.315%	0.17	2.80	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.83	116.64	0.163%	0.367%	0.587%	5.321%	0.33	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.19	117.93	0.220%	0.393%	1.046%	7.499%	0.50	4.37	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	126.17	0.201%	0.165%	0.789%	7.580%	0.60	4.41	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.07	119.75	0.263%	0.079%	1.393%	9.696%	0.80	5.03	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.28	123.95	0.269%	0.103%	1.800%	10.510%	0.88	5.27	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.62	117.16	0.397%	-0.638%	2.761%	13.615%	1.66	7.37	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.39	112.96	0.378%	-0.574%	3.951%		1.85	8.23	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.18	130.62	0.426%	-0.918%	3.411%	15.300%	2.06	8.40	8.24

Return Price Performance			Index Price 17-Sep-2014	Previous Index Price 16-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	104.48	-0.022%	-0.003%	0.023%	-3.991%	0.00	0.41	0.41
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.18	-0.036%	-0.009%	-6.978%	-6.883%	0.00	0.91	0.91
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.14	-0.005%	0.034%	0.368%	-2.183%	0.00	1.53	1.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.35	121.31	0.035%	0.317%	0.911%	5.705%	0.17	2.80	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.95	120.75	0.168%	0.550%	1.389%	8.144%	0.33	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.29	119.02	0.229%	0.583%	1.856%	6.213%	0.50	4.37	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.82	131.55	0.204%	0.391%	1.750%	11.044%	0.60	4.41	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	121.94	121.61	0.269%	0.271%	2.198%	8.274%	0.80	5.03	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.86	128.51	0.269%	0.302%	2.612%	13.554%	0.88	5.27	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.56	119.08	0.399%	-0.460%	3.465%	12.171%	1.66	7.37	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.09	114.65	0.381%	-0.414%	4.585%		1.85	8.23	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.96	133.38	0.429%	-0.692%	4.278%	13.423%	2.06	8.40	8.24