

Irish Stock Exchange Daily Bond Index Report

Monday 8 September, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 08-Sep-2014	Previous Close Value 05-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.41	120.19	0.186%	0.93%	2.60%	9.30%	20.41%	5.20	5.14	1.03
All Bond Index (Return)	189.34	188.94	0.213%	1.01%	3.32%	11.07%	89.34%	5.20	5.14	1.03
Under 3 Bond Index (Clean)	98.29	98.30	-0.013%	-0.05%	-0.48%	-1.31%	-1.71%	1.33	1.33	0.00
Under 3 Bond Index (Return)	142.20	142.17	0.022%	0.06%	0.34%	-1.68%	42.20%	1.33	1.33	0.00
Under 5 Bond Index (Clean)	110.48	110.44	0.040%	0.44%	0.50%	2.25%	10.48%	3.03	3.02	0.27
Under 5 Bond Index (Return)	163.83	163.71	0.071%	0.54%	1.27%	3.69%	63.83%	3.03	3.02	0.27
Under 10 Bond Index (Clean)	118.54	118.35	0.163%	0.85%	2.05%	7.77%	18.54%	4.61	4.58	0.77
Under 10 Bond Index (Return)	181.46	181.11	0.190%	0.94%	2.77%	9.35%	81.46%	4.61	4.58	0.77
5 Plus Bond Index (Clean)	128.05	127.70	0.273%	1.22%	3.89%	13.28%	28.05%	6.48	6.41	1.24
5 Plus Bond Index (Return)	208.02	207.41	0.297%	1.30%	4.57%	15.23%	108.02%	6.48	6.41	1.24
10 Plus Bond Index (Clean)	135.03	134.61	0.313%	1.34%	5.77%	17.95%	35.03%	8.46	8.31	1.80
10 Plus Bond Index (Return)	230.00	229.22	0.339%	1.42%	6.50%	21.06%	130.00%	8.46	8.31	1.80

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	101.98	2.49	202	104.47	0.00	2,230	2,274	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.72	0.46	20	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.38	1.80	143	109.19	0.00	8,132	8,732	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.59	4.90	325	121.48	0.00	6,389	7,449	7762
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	117.18	4.01	325	121.18	0.00	9,256	10,846	11216
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.74	0.99	82	119.73	0.00	7,700	9,143	9219
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	127.31	5.25	325	132.56	0.00	6,767	8,615	8970
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.25	1.76	143	123.01	0.00	11,809	14,318	14526
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.65	4.45	325	130.10	0.00	9,052	11,373	11776
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.95	1.84	172	121.79	0.00	5,480	6,573	6673
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.85	1.62	174	117.47	0.00	7,137	8,268	8384
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.16	2.65	179	136.81	0.00	11,745	15,758	16069

Irish Stock Exchange Daily Bond Index Report

Monday 8 September, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 08-Sep-2014	Previous Index Price 05-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	101.98	101.99	-0.005%	-0.105%	-0.798%	-2.781%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	107.72	107.75	-0.021%	-0.158%	-1.260%	-4.758%	0.00	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	107.38	107.40	-0.016%	-0.039%	-0.403%	-0.879%	0.00	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.56	0.019%	0.311%	0.146%	2.548%	0.14	2.83	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.18	117.14	0.032%	0.666%	0.887%	5.634%	0.28	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.74	118.59	0.129%	0.860%	1.516%	7.999%	0.42	4.40	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.31	127.12	0.149%	0.868%	1.496%	8.335%	0.47	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	121.25	120.93	0.260%	1.060%	2.387%	10.772%	0.63	5.06	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.65	125.34	0.245%	1.200%	2.916%	11.721%	0.69	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.95	119.63	0.267%	1.328%	4.794%	15.862%	1.40	7.41	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.85	115.40	0.387%	1.587%	6.211%		1.59	8.28	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.16	133.75	0.313%	1.339%	5.767%	17.927%	1.80	8.46	8.31

Return Price Performance			Index Price 08-Sep-2014	Previous Index Price 05-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	104.44	0.031%	0.015%	0.041%	-3.973%	0.00	0.44	0.44
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.14	0.042%	0.032%	-6.939%	-6.844%	0.00	0.94	0.94
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.16	0.019%	0.077%	0.411%	-2.141%	0.00	1.56	1.56
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.48	121.42	0.055%	0.424%	1.019%	5.818%	0.14	2.83	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.18	121.11	0.061%	0.747%	1.587%	8.355%	0.28	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.73	119.54	0.158%	0.955%	2.234%	6.607%	0.42	4.40	4.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.56	132.33	0.180%	0.957%	2.323%	11.669%	0.47	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	123.01	122.66	0.287%	1.148%	3.093%	9.221%	0.63	5.06	5.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	130.10	129.75	0.269%	1.266%	3.599%	14.646%	0.69	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.79	121.44	0.290%	1.399%	5.397%	14.265%	1.40	7.41	7.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.47	117.00	0.407%	1.647%	6.749%		1.59	8.28	8.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.81	136.35	0.339%	1.424%	6.501%	15.840%	1.80	8.46	8.31