

Irish Stock Exchange Daily Bond Index Report

Friday 12 September, 2014

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Bond Indices Performance

Index	Close Value 12-Sep-2014	Previous Close Value 11-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.01	119.59	-0.488%	-0.25%	1.41%	8.03%	19.01%	5.16	5.09	1.24
All Bond Index (Return)	187.27	188.15	-0.466%	-0.09%	2.19%	9.86%	87.27%	5.16	5.09	1.24
Under 3 Bond Index (Clean)	98.18	98.20	-0.019%	-0.16%	-0.59%	-1.42%	-1.82%	1.31	1.31	0.01
Under 3 Bond Index (Return)	142.12	142.13	-0.007%	0.01%	0.28%	-1.73%	42.12%	1.31	1.31	0.01
Under 5 Bond Index (Clean)	110.07	110.25	-0.168%	0.06%	0.12%	1.87%	10.07%	3.01	3.00	0.37
Under 5 Bond Index (Return)	163.30	163.55	-0.152%	0.21%	0.94%	3.36%	63.30%	3.01	3.00	0.37
Under 10 Bond Index (Clean)	117.39	117.87	-0.415%	-0.13%	1.06%	6.72%	17.39%	4.58	4.54	0.97
Under 10 Bond Index (Return)	179.81	180.52	-0.394%	0.02%	1.84%	8.35%	79.81%	4.58	4.54	0.97
5 Plus Bond Index (Clean)	125.96	126.83	-0.680%	-0.43%	2.20%	11.44%	25.96%	6.45	6.35	1.48
5 Plus Bond Index (Return)	204.80	206.15	-0.654%	-0.27%	2.95%	13.44%	104.80%	6.45	6.35	1.48
10 Plus Bond Index (Clean)	132.04	133.24	-0.899%	-0.90%	3.42%	15.34%	32.04%	8.42	8.25	2.06
10 Plus Bond Index (Return)	225.11	227.08	-0.870%	-0.73%	4.24%	18.48%	125.11%	8.42	8.25	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	101.91	2.54	206	104.45	0.00	2,230	2,273	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.58	0.55	24	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	1.85	147	109.11	0.00	8,132	8,722	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.33	4.96	329	121.29	0.00	6,389	7,433	7749
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.62	4.06	329	120.67	0.00	9,256	10,794	11169
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.90	1.04	86	118.93	0.00	7,700	9,078	9158
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.15	5.32	329	131.47	0.00	6,767	8,536	8896
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.80	1.81	147	121.62	0.00	11,809	14,147	14361
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.01	4.51	329	128.52	0.00	9,052	11,225	11633
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.53	1.88	176	119.41	0.00	5,480	6,440	6543
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.35	1.66	178	115.01	0.00	7,137	8,090	8208
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.19	2.71	183	133.90	0.00	11,745	15,409	15727

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Bond Index Constituent

Clean Price Performance			Index Price 12-Sep-2014	Previous Index Price 11-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	101.91	101.93	-0.012%	-0.173%	-0.866%	-2.847%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	107.58	107.60	-0.024%	-0.294%	-1.394%	-4.887%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.28	-0.021%	-0.154%	-0.518%	-0.992%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.33	116.41	-0.064%	0.095%	-0.070%	2.327%	0.19	2.81	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.62	116.91	-0.248%	0.185%	0.405%	5.129%	0.39	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.90	118.30	-0.336%	0.143%	0.793%	7.231%	0.57	4.39	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.15	126.72	-0.450%	-0.053%	0.570%	7.346%	0.66	4.42	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	119.80	120.44	-0.531%	-0.142%	1.170%	9.454%	0.85	5.04	5.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.01	124.71	-0.561%	-0.117%	1.577%	10.267%	0.92	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.53	118.46	-0.783%	-0.718%	2.678%	13.523%	1.67	7.38	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.35	114.32	-0.846%	-0.602%	3.922%		1.85	8.24	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.19	132.38	-0.899%	-0.904%	3.425%	15.316%	2.06	8.42	8.25

Return Price Performance			Index Price 12-Sep-2014	Previous Index Price 11-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	0.000%	-0.005%	0.021%	-3.993%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.13	-0.003%	-0.018%	-6.986%	-6.891%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.12	-0.009%	0.011%	0.345%	-2.206%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.29	121.35	-0.049%	0.265%	0.859%	5.651%	0.19	2.81	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.67	120.95	-0.229%	0.323%	1.159%	7.899%	0.39	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.93	119.32	-0.323%	0.283%	1.553%	5.897%	0.57	4.39	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.47	132.02	-0.419%	0.121%	1.476%	10.745%	0.66	4.42	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	121.62	122.24	-0.514%	0.002%	1.925%	7.984%	0.85	5.04	5.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.52	129.20	-0.531%	0.037%	2.340%	13.254%	0.92	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.41	120.33	-0.762%	-0.583%	3.337%	12.032%	1.67	7.38	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.01	115.97	-0.826%	-0.482%	4.514%		1.85	8.24	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.90	135.08	-0.870%	-0.734%	4.235%	13.376%	2.06	8.42	8.25