

Irish Stock Exchange Daily Bond Index Report

Monday 15 September, 2014

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Bond Indices Performance

Index	Close Value 15-Sep-2014	Previous Close Value 12-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.09	119.01	0.065%	-0.18%	1.48%	8.10%	19.09%	5.15	5.09	1.22
All Bond Index (Return)	187.45	187.27	0.095%	0.00%	2.29%	9.96%	87.45%	5.15	5.09	1.22
Under 3 Bond Index (Clean)	98.18	98.18	-0.005%	-0.16%	-0.59%	-1.42%	-1.82%	1.31	1.31	0.01
Under 3 Bond Index (Return)	142.17	142.12	0.030%	0.04%	0.31%	-1.71%	42.17%	1.31	1.31	0.01
Under 5 Bond Index (Clean)	110.10	110.07	0.029%	0.09%	0.15%	1.90%	10.10%	3.00	2.99	0.35
Under 5 Bond Index (Return)	163.40	163.30	0.062%	0.27%	1.01%	3.42%	63.40%	3.00	2.99	0.35
Under 10 Bond Index (Clean)	117.47	117.39	0.069%	-0.06%	1.13%	6.79%	17.47%	4.58	4.53	0.95
Under 10 Bond Index (Return)	179.99	179.81	0.099%	0.12%	1.94%	8.46%	79.99%	4.58	4.53	0.95
5 Plus Bond Index (Clean)	126.07	125.96	0.086%	-0.34%	2.28%	11.53%	26.07%	6.44	6.35	1.46
5 Plus Bond Index (Return)	205.04	204.80	0.115%	-0.16%	3.07%	13.57%	105.04%	6.44	6.35	1.46
10 Plus Bond Index (Clean)	132.09	132.04	0.039%	-0.87%	3.47%	15.39%	32.09%	8.42	8.25	2.06
10 Plus Bond Index (Return)	225.27	225.11	0.072%	-0.66%	4.31%	18.57%	125.27%	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	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.90	2.58	209	104.47	0.00	2,230	2,272	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.56	0.62	27	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.26	1.89	150	109.15	0.00	8,132	8,722	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.31	5.00	332	121.31	0.00	6,389	7,431	7751
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.66	4.09	332	120.75	0.00	9,256	10,798	11176
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.02	1.07	89	119.09	0.00	7,700	9,088	9170
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	5.37	332	131.66	0.00	6,767	8,546	8909
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.96	1.85	150	121.80	0.00	11,809	14,165	14384
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.17	4.55	332	128.72	0.00	9,052	11,240	11652
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.61	1.91	179	119.52	0.00	5,480	6,444	6549
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.37	1.69	181	115.06	0.00	7,137	8,091	8212
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.25	2.75	186	134.00	0.00	11,745	15,415	15738

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Bond Index Constituent

Clean Price Performance			Index Price 15-Sep-2014	Previous Index Price 12-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	101.90	101.91	-0.018%	-0.191%	-0.883%	-2.865%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	107.56	107.58	-0.018%	-0.311%	-1.412%	-4.903%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	107.26	107.26	-0.002%	-0.155%	-0.519%	-0.994%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.33	-0.020%	0.075%	-0.090%	2.306%	0.19	2.81	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.66	116.62	0.036%	0.221%	0.441%	5.167%	0.38	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.02	117.90	0.103%	0.246%	0.898%	7.342%	0.55	4.38	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.15	0.119%	0.066%	0.690%	7.474%	0.63	4.42	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	119.96	119.80	0.127%	-0.015%	1.298%	9.593%	0.83	5.04	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.17	124.01	0.131%	0.014%	1.710%	10.412%	0.90	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.61	117.53	0.070%	-0.649%	2.749%	13.602%	1.66	7.38	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.37	113.35	0.018%	-0.585%	3.940%		1.85	8.24	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.25	131.19	0.040%	-0.865%	3.466%	15.362%	2.06	8.42	8.25

Return Price Performance			Index Price 15-Sep-2014	Previous Index Price 12-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	104.45	0.019%	0.014%	0.040%	-3.974%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.13	0.046%	0.029%	-6.943%	-6.848%	0.01	0.92	0.92
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.11	0.032%	0.043%	0.377%	-2.174%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.31	121.29	0.019%	0.284%	0.878%	5.671%	0.19	2.81	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.75	120.67	0.065%	0.388%	1.226%	7.969%	0.38	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.09	118.93	0.134%	0.417%	1.689%	6.039%	0.55	4.38	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.66	131.47	0.151%	0.272%	1.629%	10.911%	0.63	4.42	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	121.80	121.62	0.155%	0.158%	2.084%	8.152%	0.83	5.04	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.72	128.52	0.158%	0.195%	2.502%	13.433%	0.90	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.52	119.41	0.096%	-0.487%	3.437%	12.140%	1.66	7.38	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.06	115.01	0.042%	-0.440%	4.557%		1.85	8.24	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.00	133.90	0.072%	-0.662%	4.310%	13.458%	2.06	8.42	8.25