

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 September, 2014

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Bond Indices Performance

Index	Close Value 16-Sep-2014	Previous Close Value 15-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.86	119.09	-0.188%	-0.37%	1.28%	7.89%	18.86%	5.15	5.08	1.26
All Bond Index (Return)	187.13	187.45	-0.173%	-0.17%	2.11%	9.77%	87.13%	5.15	5.08	1.26
Under 3 Bond Index (Clean)	98.17	98.18	-0.014%	-0.18%	-0.61%	-1.44%	-1.84%	1.30	1.30	0.01
Under 3 Bond Index (Return)	142.16	142.17	-0.003%	0.03%	0.31%	-1.71%	42.16%	1.30	1.30	0.01
Under 5 Bond Index (Clean)	110.07	110.10	-0.029%	0.06%	0.12%	1.87%	10.07%	3.00	2.99	0.36
Under 5 Bond Index (Return)	163.37	163.40	-0.018%	0.26%	0.99%	3.40%	63.37%	3.00	2.99	0.36
Under 10 Bond Index (Clean)	117.31	117.47	-0.136%	-0.19%	0.99%	6.65%	17.31%	4.57	4.53	0.98
Under 10 Bond Index (Return)	179.77	179.99	-0.122%	0.00%	1.81%	8.33%	79.77%	4.57	4.53	0.98
5 Plus Bond Index (Clean)	125.71	126.07	-0.283%	-0.62%	1.99%	11.22%	25.71%	6.44	6.34	1.51
5 Plus Bond Index (Return)	204.49	205.04	-0.266%	-0.42%	2.79%	13.27%	104.49%	6.44	6.34	1.51
10 Plus Bond Index (Clean)	131.46	132.09	-0.478%	-1.34%	2.97%	14.84%	31.46%	8.41	8.23	2.11
10 Plus Bond Index (Return)	224.24	225.27	-0.458%	-1.12%	3.83%	18.03%	124.24%	8.41	8.23	2.11

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	101.89	2.59	210	104.48	0.00	2,230	2,272	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.53	0.64	28	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.24	1.90	151	109.14	0.00	8,132	8,721	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.29	5.02	333	121.31	0.00	6,389	7,430	7751
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.64	4.11	333	120.75	0.00	9,256	10,796	11176
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.93	1.09	90	119.02	0.00	7,700	9,081	9164
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.17	5.38	333	131.55	0.00	6,767	8,537	8902
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.75	1.86	151	121.61	0.00	11,809	14,141	14361
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.95	4.56	333	128.51	0.00	9,052	11,220	11633
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.16	1.92	180	119.08	0.00	5,480	6,420	6525
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.96	1.70	182	114.65	0.00	7,137	8,062	8183
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.62	2.77	187	133.38	0.00	11,745	15,342	15666

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Bond Index Constituent

Clean Price Performance			Index Price 16-Sep-2014	Previous Index Price 15-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	101.89	101.90	-0.007%	-0.198%	-0.890%	-2.871%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	107.53	107.56	-0.023%	-0.335%	-1.434%	-4.926%	0.01	0.91	0.91
IE0006857530	0685753	4.6 Treas Bnd 2016	107.24	107.26	-0.017%	-0.172%	-0.536%	-1.011%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.29	116.31	-0.015%	0.060%	-0.105%	2.291%	0.19	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.64	116.66	-0.017%	0.204%	0.424%	5.149%	0.38	3.71	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.93	118.02	-0.074%	0.172%	0.823%	7.263%	0.56	4.38	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.17	126.30	-0.101%	-0.036%	0.588%	7.365%	0.65	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	119.75	119.96	-0.168%	-0.183%	1.127%	9.408%	0.86	5.03	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.95	124.17	-0.180%	-0.165%	1.528%	10.214%	0.93	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.16	117.61	-0.384%	-1.031%	2.354%	13.166%	1.71	7.38	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.96	113.37	-0.366%	-0.949%	3.560%		1.90	8.24	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.62	131.25	-0.478%	-1.338%	2.972%	14.811%	2.11	8.41	8.23

Return Price Performance			Index Price 16-Sep-2014	Previous Index Price 15-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	104.48	104.47	0.005%	0.019%	0.045%	-3.970%	0.00	0.42	0.42
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	-0.002%	0.027%	-6.945%	-6.849%	0.01	0.91	0.91
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.15	-0.005%	0.038%	0.372%	-2.179%	0.01	1.54	1.54
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.31	121.31	-0.002%	0.282%	0.876%	5.668%	0.19	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.75	120.75	-0.007%	0.382%	1.219%	7.962%	0.38	3.71	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.02	119.09	-0.064%	0.353%	1.624%	5.971%	0.56	4.38	4.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.55	131.66	-0.084%	0.187%	1.543%	10.818%	0.65	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	121.61	121.80	-0.156%	0.002%	1.924%	7.983%	0.86	5.03	4.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.51	128.72	-0.162%	0.033%	2.336%	13.249%	0.93	5.28	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	119.52	-0.370%	-0.855%	3.054%	11.725%	1.71	7.38	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.65	115.06	-0.353%	-0.792%	4.188%		1.90	8.24	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.38	134.00	-0.457%	-1.116%	3.833%	12.939%	2.11	8.41	8.23