

Irish Stock Exchange Daily Bond Index Report

Friday 19 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 19-Sep-2014	Previous Close Value 18-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.55	119.14	0.337%	0.20%	1.87%	8.51%	19.55%	5.15	5.09	1.14
All Bond Index (Return)	188.24	187.60	0.340%	0.42%	2.72%	10.42%	88.24%	5.15	5.09	1.14
Under 3 Bond Index (Clean)	98.14	98.14	0.001%	-0.20%	-0.63%	-1.46%	-1.86%	1.29	1.29	0.00
Under 3 Bond Index (Return)	142.18	142.16	0.013%	0.04%	0.32%	-1.70%	42.18%	1.29	1.29	0.00
Under 5 Bond Index (Clean)	110.26	110.15	0.100%	0.23%	0.29%	2.04%	10.26%	2.99	2.98	0.29
Under 5 Bond Index (Return)	163.70	163.52	0.108%	0.46%	1.19%	3.61%	63.70%	2.99	2.98	0.29
Under 10 Bond Index (Clean)	117.87	117.54	0.281%	0.28%	1.48%	7.16%	17.87%	4.57	4.53	0.87
Under 10 Bond Index (Return)	180.67	180.15	0.284%	0.50%	2.32%	8.87%	80.67%	4.57	4.53	0.87
5 Plus Bond Index (Clean)	126.75	126.14	0.480%	0.19%	2.83%	12.13%	26.75%	6.43	6.35	1.38
5 Plus Bond Index (Return)	206.19	205.21	0.479%	0.41%	3.65%	14.21%	106.19%	6.43	6.35	1.38
10 Plus Bond Index (Clean)	132.93	132.07	0.656%	-0.23%	4.12%	16.12%	32.93%	8.41	8.24	1.98
10 Plus Bond Index (Return)	226.77	225.30	0.653%	0.00%	5.01%	19.36%	126.77%	8.41	8.24	1.98

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	101.83	2.63	213	104.45	0.00	2,230	2,271	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.43	0.71	31	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.22	1.94	154	109.16	0.00	8,132	8,719	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.33	5.06	336	121.39	0.00	6,389	7,433	7756
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.93	4.14	336	121.08	0.00	9,256	10,823	11206
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.43	1.12	93	119.55	0.00	7,700	9,119	9206
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.75	5.43	336	132.18	0.00	6,767	8,577	8944
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.42	1.90	154	122.31	0.00	11,809	14,220	14444
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.73	4.60	336	129.33	0.00	9,052	11,290	11707
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.39	1.96	183	120.35	0.00	5,480	6,487	6594
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.29	1.72	185	116.02	0.00	7,137	8,157	8280
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.08	2.81	190	134.89	0.00	11,745	15,513	15843

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Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2014	Previous Index Price 18-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	101.83	101.83	-0.005%	-0.257%	-0.948%	-2.929%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	107.43	107.45	-0.021%	-0.435%	-1.533%	-5.021%	0.00	0.90	0.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	107.22	0.003%	-0.188%	-0.552%	-1.026%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.33	116.29	0.034%	0.092%	-0.073%	2.324%	0.16	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.93	116.77	0.137%	0.455%	0.676%	5.413%	0.30	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.43	118.17	0.227%	0.597%	1.251%	7.717%	0.45	4.37	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.75	126.41	0.265%	0.422%	1.048%	7.857%	0.53	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.42	120.06	0.296%	0.368%	1.686%	10.013%	0.74	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.73	124.27	0.369%	0.462%	2.165%	10.906%	0.81	5.27	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.39	117.67	0.614%	0.013%	3.433%	14.358%	1.57	7.37	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.29	113.45	0.745%	0.222%	4.784%		1.75	8.23	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.08	131.22	0.655%	-0.234%	4.125%	16.096%	1.98	8.41	8.24

Return Price Performance			Index Price 19-Sep-2014	Previous Index Price 18-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	0.008%	-0.003%	0.023%	-3.991%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	-0.001%	-0.010%	-6.979%	-6.884%	0.00	0.90	0.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.15	0.014%	0.057%	0.391%	-2.161%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.39	121.34	0.045%	0.351%	0.945%	5.740%	0.16	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.08	120.90	0.142%	0.656%	1.496%	8.257%	0.30	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.55	119.27	0.235%	0.806%	2.083%	6.449%	0.45	4.37	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.18	131.83	0.266%	0.664%	2.026%	11.345%	0.53	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.31	121.95	0.302%	0.577%	2.511%	8.605%	0.74	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.33	128.86	0.366%	0.669%	2.988%	13.970%	0.81	5.27	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.35	119.62	0.613%	0.200%	4.151%	12.914%	1.57	7.37	7.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.02	115.16	0.742%	0.388%	5.427%		1.75	8.23	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.89	134.02	0.653%	0.001%	5.006%	14.215%	1.98	8.41	8.24