

Irish Stock Exchange Daily Bond Index Report

Monday 22 September, 2014

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Bond Indices Performance

Index	Close Value 22-Sep-2014	Previous Close Value 19-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.65	119.55	0.085%	0.29%	1.95%	8.61%	19.65%	5.14	5.09	1.12
All Bond Index (Return)	188.45	188.24	0.115%	0.54%	2.83%	10.55%	88.45%	5.14	5.09	1.12
Under 3 Bond Index (Clean)	98.14	98.14	-0.006%	-0.21%	-0.64%	-1.47%	-1.87%	1.29	1.29	0.00
Under 3 Bond Index (Return)	142.22	142.18	0.030%	0.07%	0.35%	-1.67%	42.22%	1.29	1.29	0.00
Under 5 Bond Index (Clean)	110.29	110.26	0.027%	0.26%	0.32%	2.07%	10.29%	2.99	2.98	0.28
Under 5 Bond Index (Return)	163.79	163.70	0.059%	0.52%	1.25%	3.67%	63.79%	2.99	2.98	0.28
Under 10 Bond Index (Clean)	117.95	117.87	0.069%	0.35%	1.55%	7.23%	17.95%	4.57	4.53	0.85
Under 10 Bond Index (Return)	180.84	180.67	0.099%	0.60%	2.42%	8.98%	80.84%	4.57	4.53	0.85
5 Plus Bond Index (Clean)	126.90	126.75	0.121%	0.31%	2.95%	12.27%	26.90%	6.43	6.35	1.36
5 Plus Bond Index (Return)	206.50	206.19	0.148%	0.55%	3.80%	14.38%	106.50%	6.43	6.35	1.36
10 Plus Bond Index (Clean)	133.17	132.93	0.181%	-0.05%	4.31%	16.33%	33.17%	8.41	8.25	1.95
10 Plus Bond Index (Return)	227.25	226.77	0.209%	0.21%	5.23%	19.61%	127.25%	8.41	8.25	1.95

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	101.82	2.66	216	104.48	0.00	2,230	2,270	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.40	0.78	34	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.22	1.98	157	109.20	0.00	8,132	8,719	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.34	5.11	339	121.45	0.00	6,389	7,433	7760
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.98	4.18	339	121.16	0.00	9,256	10,827	11214
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.51	1.16	96	119.67	0.00	7,700	9,126	9215
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.84	5.48	339	132.32	0.00	6,767	8,582	8953
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	1.94	157	122.47	0.00	11,809	14,234	14462
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.85	4.64	339	129.49	0.00	9,052	11,301	11722
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.54	1.99	186	120.52	0.00	5,480	6,495	6604
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.44	1.75	188	116.19	0.00	7,137	8,168	8293
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.32	2.86	193	135.17	0.00	11,745	15,541	15877

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Bond Index Constituent

Clean Price Performance			Index Price 22-Sep-2014	Previous Index Price 19-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	101.82	101.83	-0.010%	-0.266%	-0.958%	-2.938%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	107.40	107.43	-0.021%	-0.456%	-1.555%	-5.041%	0.00	0.90	0.90
IE0006857530	0685753	4.6 Treas Bnd 2016	107.22	107.22	-0.005%	-0.193%	-0.556%	-1.031%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.34	116.33	0.009%	0.101%	-0.064%	2.333%	0.15	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.98	116.93	0.038%	0.494%	0.715%	5.454%	0.29	3.69	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.51	118.43	0.068%	0.665%	1.319%	7.790%	0.44	4.36	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.84	126.75	0.069%	0.491%	1.118%	7.931%	0.52	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.42	0.100%	0.468%	1.788%	10.123%	0.72	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.85	124.73	0.096%	0.558%	2.263%	11.013%	0.79	5.26	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.54	118.39	0.120%	0.133%	3.557%	14.496%	1.55	7.37	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.44	114.29	0.131%	0.353%	4.921%		1.73	8.23	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.32	132.08	0.180%	-0.054%	4.312%	16.305%	1.95	8.41	8.25

Return Price Performance			Index Price 22-Sep-2014	Previous Index Price 19-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	104.45	0.026%	0.023%	0.049%	-3.966%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.14	0.043%	0.032%	-6.939%	-6.844%	0.00	0.90	0.90
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.16	0.030%	0.087%	0.421%	-2.131%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.45	121.39	0.045%	0.396%	0.990%	5.788%	0.15	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.16	121.08	0.068%	0.724%	1.564%	8.331%	0.29	3.69	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.67	119.55	0.097%	0.904%	2.182%	6.552%	0.44	4.36	4.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.32	132.18	0.103%	0.768%	2.131%	11.460%	0.52	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.47	122.31	0.128%	0.706%	2.643%	8.744%	0.72	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.49	129.33	0.124%	0.795%	3.116%	14.112%	0.79	5.26	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.52	120.35	0.145%	0.345%	4.301%	13.077%	1.55	7.37	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.19	116.02	0.153%	0.542%	5.589%		1.73	8.23	8.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.17	134.89	0.209%	0.210%	5.226%	14.453%	1.95	8.41	8.25