

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 September, 2014

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Bond Indices Performance

Index	Close Value 23-Sep-2014	Previous Close Value 22-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.57	119.65	-0.069%	0.22%	1.88%	8.53%	19.57%	5.14	5.08	1.13
All Bond Index (Return)	188.35	188.45	-0.057%	0.48%	2.77%	10.49%	88.35%	5.14	5.08	1.13
Under 3 Bond Index (Clean)	98.11	98.14	-0.031%	-0.24%	-0.67%	-1.50%	-1.90%	1.28	1.28	0.00
Under 3 Bond Index (Return)	142.19	142.22	-0.018%	0.06%	0.33%	-1.69%	42.19%	1.28	1.28	0.00
Under 5 Bond Index (Clean)	110.23	110.29	-0.052%	0.20%	0.27%	2.02%	10.23%	2.98	2.98	0.29
Under 5 Bond Index (Return)	163.73	163.79	-0.040%	0.48%	1.21%	3.63%	63.73%	2.98	2.98	0.29
Under 10 Bond Index (Clean)	117.87	117.95	-0.070%	0.28%	1.47%	7.16%	17.87%	4.56	4.52	0.86
Under 10 Bond Index (Return)	180.74	180.84	-0.058%	0.54%	2.36%	8.91%	80.74%	4.56	4.52	0.86
5 Plus Bond Index (Clean)	126.80	126.90	-0.080%	0.23%	2.87%	12.18%	26.80%	6.43	6.34	1.37
5 Plus Bond Index (Return)	206.36	206.50	-0.068%	0.49%	3.73%	14.30%	106.36%	6.43	6.34	1.37
10 Plus Bond Index (Clean)	133.08	133.17	-0.068%	-0.12%	4.24%	16.25%	33.08%	8.40	8.24	1.96
10 Plus Bond Index (Return)	227.12	227.25	-0.055%	0.15%	5.17%	19.54%	127.12%	8.40	8.24	1.96

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	101.81	2.68	217	104.48	0.00	2,230	2,270	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.38	0.80	35	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.18	1.99	158	109.17	0.00	8,132	8,716	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.30	5.12	340	121.43	0.00	6,389	7,431	7758
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.90	4.19	340	121.09	0.00	9,256	10,820	11208
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.42	1.17	97	119.59	0.00	7,700	9,118	9208
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.75	5.50	340	132.25	0.00	6,767	8,577	8949
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.44	1.95	158	122.39	0.00	11,809	14,223	14453
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.75	4.66	340	129.41	0.00	9,052	11,292	11714
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.40	2.00	187	120.39	0.00	5,480	6,487	6597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.34	1.76	189	116.10	0.00	7,137	8,160	8286
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.23	2.87	194	135.10	0.00	11,745	15,531	15868

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Bond Index Constituent

Clean Price Performance			Index Price 23-Sep-2014	Previous Index Price 22-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	101.81	101.82	-0.013%	-0.279%	-0.971%	-2.950%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	107.38	107.40	-0.021%	-0.477%	-1.576%	-5.062%	0.00	0.89	0.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.18	107.22	-0.035%	-0.228%	-0.592%	-1.066%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.30	116.34	-0.032%	0.069%	-0.096%	2.300%	0.16	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.90	116.98	-0.064%	0.430%	0.650%	5.386%	0.31	3.69	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.42	118.51	-0.080%	0.584%	1.238%	7.704%	0.45	4.36	4.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.75	126.84	-0.067%	0.424%	1.050%	7.859%	0.53	4.40	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	120.44	120.54	-0.076%	0.392%	1.710%	10.039%	0.73	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.75	124.85	-0.080%	0.478%	2.181%	10.924%	0.80	5.26	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.40	118.54	-0.118%	0.014%	3.435%	14.360%	1.57	7.36	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.34	114.44	-0.094%	0.259%	4.822%		1.74	8.23	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.23	132.32	-0.068%	-0.122%	4.241%	16.226%	1.96	8.40	8.24

Return Price Performance			Index Price 23-Sep-2014	Previous Index Price 22-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	104.48	-0.001%	0.022%	0.048%	-3.967%	0.00	0.40	0.40
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	0.000%	0.032%	-6.939%	-6.844%	0.00	0.89	0.89
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.20	-0.023%	0.064%	0.398%	-2.154%	0.00	1.52	1.52
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.43	121.45	-0.018%	0.378%	0.972%	5.769%	0.16	2.79	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.09	121.16	-0.052%	0.672%	1.511%	8.274%	0.31	3.69	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.59	119.67	-0.069%	0.834%	2.111%	6.478%	0.45	4.36	4.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.25	132.32	-0.052%	0.715%	2.078%	11.402%	0.53	4.40	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.39	122.47	-0.066%	0.640%	2.575%	8.672%	0.73	5.02	4.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.41	129.49	-0.066%	0.728%	3.048%	14.036%	0.80	5.26	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.39	120.52	-0.107%	0.237%	4.189%	12.956%	1.57	7.36	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.10	116.19	-0.084%	0.457%	5.500%		1.74	8.23	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.10	135.17	-0.055%	0.154%	5.167%	14.390%	1.96	8.40	8.24