

# Irish Stock Exchange Daily Bond Index Report

Wednesday 24 September, 2014

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## Bond Indices Performance

Index	Close Value 24-Sep-2014	Previous Close Value 23-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.66	119.57	0.079%	0.30%	1.96%	8.62%	19.66%	5.14	5.08	1.12
All Bond Index (Return)	188.51	188.35	0.088%	0.57%	2.87%	10.59%	88.51%	5.14	5.08	1.12
Under 3 Bond Index (Clean)	98.07	98.11	-0.033%	-0.27%	-0.70%	-1.53%	-1.93%	1.28	1.28	0.00
Under 3 Bond Index (Return)	142.16	142.19	-0.021%	0.03%	0.31%	-1.71%	42.16%	1.28	1.28	0.00
Under 5 Bond Index (Clean)	110.22	110.23	-0.008%	0.20%	0.26%	2.01%	10.22%	2.98	2.97	0.28
Under 5 Bond Index (Return)	163.73	163.73	0.003%	0.48%	1.21%	3.63%	63.73%	2.98	2.97	0.28
Under 10 Bond Index (Clean)	117.93	117.87	0.058%	0.34%	1.53%	7.22%	17.93%	4.56	4.52	0.85
Under 10 Bond Index (Return)	180.86	180.74	0.067%	0.61%	2.43%	8.99%	80.86%	4.56	4.52	0.85
5 Plus Bond Index (Clean)	126.96	126.80	0.132%	0.36%	3.01%	12.32%	26.96%	6.42	6.34	1.35
5 Plus Bond Index (Return)	206.64	206.36	0.140%	0.63%	3.88%	14.46%	106.64%	6.42	6.34	1.35
10 Plus Bond Index (Clean)	133.35	133.08	0.202%	0.08%	4.45%	16.49%	33.35%	8.40	8.24	1.94
10 Plus Bond Index (Return)	227.60	227.12	0.209%	0.36%	5.39%	19.79%	127.60%	8.40	8.24	1.94

## 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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.76	2.69	218	104.45	0.00	2,230	2,269	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.31	0.83	36	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.15	2.00	159	109.15	0.00	8,132	8,713	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.26	5.14	341	121.40	0.00	6,389	7,428	7757
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.89	4.20	341	121.09	0.00	9,256	10,819	11208
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.48	1.18	98	119.66	0.00	7,700	9,123	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.81	5.51	341	132.32	0.00	6,767	8,581	8954
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	1.96	159	122.50	0.00	11,809	14,234	14465
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.85	4.67	341	129.52	0.00	9,052	11,301	11724
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.61	2.01	188	120.61	0.00	5,480	6,499	6609
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.59	1.77	190	116.36	0.00	7,137	8,178	8304
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.50	2.89	195	135.38	0.00	11,745	15,562	15901



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Sep-2014	Previous Index Price 23-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	101.76	101.81	-0.044%	-0.323%	-1.015%	-2.993%	0.00	0.39	0.39
IE0004680173	0468017	8.25 Treas Bnd 2015	107.31	107.38	-0.064%	-0.541%	-1.639%	-5.123%	0.00	0.89	0.89
IE0006857530	0685753	4.6 Treas Bnd 2016	107.15	107.18	-0.030%	-0.258%	-0.621%	-1.096%	0.00	1.51	1.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.26	116.30	-0.034%	0.034%	-0.131%	2.265%	0.16	2.78	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.89	116.90	-0.013%	0.417%	0.637%	5.373%	0.30	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.48	118.42	0.048%	0.633%	1.287%	7.755%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.81	126.75	0.046%	0.470%	1.096%	7.908%	0.51	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.44	0.076%	0.468%	1.788%	10.123%	0.71	5.01	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.85	124.75	0.082%	0.560%	2.265%	11.014%	0.78	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.40	0.177%	0.192%	3.619%	14.563%	1.54	7.36	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.59	114.34	0.221%	0.481%	5.054%		1.72	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.50	132.23	0.202%	0.079%	4.452%	16.461%	1.94	8.40	8.24

Return Price Performance			Index Price 24-Sep-2014	Previous Index Price 23-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	104.48	-0.031%	-0.009%	0.017%	-3.996%	0.00	0.39	0.39
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.18	-0.043%	-0.010%	-6.979%	-6.884%	0.00	0.89	0.89
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.17	-0.018%	0.046%	0.380%	-2.172%	0.00	1.51	1.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.40	121.43	-0.021%	0.357%	0.951%	5.747%	0.16	2.78	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.09	121.09	-0.002%	0.670%	1.510%	8.273%	0.30	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	119.59	0.058%	0.892%	2.170%	6.540%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.32	132.25	0.056%	0.771%	2.135%	11.464%	0.51	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.50	122.39	0.086%	0.726%	2.663%	8.766%	0.71	5.01	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.52	129.41	0.090%	0.818%	3.140%	14.139%	0.78	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.61	120.39	0.184%	0.421%	4.381%	13.163%	1.54	7.36	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.36	116.10	0.225%	0.683%	5.737%		1.72	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.38	135.10	0.209%	0.363%	5.387%	14.629%	1.94	8.40	8.24