

# Irish Stock Exchange Daily Bond Index Report

Thursday 25 September, 2014

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## Bond Indices Performance

Index	Close Value 25-Sep-2014	Previous Close Value 24-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.89	119.66	0.193%	0.49%	2.16%	8.83%	19.89%	5.14	5.08	1.08
All Bond Index (Return)	188.89	188.51	0.199%	0.77%	3.07%	10.81%	88.89%	5.14	5.08	1.08
Under 3 Bond Index (Clean)	98.07	98.07	0.001%	-0.27%	-0.70%	-1.53%	-1.93%	1.27	1.27	0.00
Under 3 Bond Index (Return)	142.18	142.16	0.013%	0.05%	0.32%	-1.70%	42.18%	1.27	1.27	0.00
Under 5 Bond Index (Clean)	110.27	110.22	0.047%	0.24%	0.31%	2.06%	10.27%	2.97	2.97	0.27
Under 5 Bond Index (Return)	163.83	163.73	0.057%	0.54%	1.27%	3.69%	63.83%	2.97	2.97	0.27
Under 10 Bond Index (Clean)	118.13	117.93	0.162%	0.50%	1.70%	7.39%	18.13%	4.56	4.52	0.81
Under 10 Bond Index (Return)	181.16	180.86	0.168%	0.78%	2.60%	9.17%	81.16%	4.56	4.52	0.81
5 Plus Bond Index (Clean)	127.32	126.96	0.280%	0.65%	3.30%	12.64%	27.32%	6.43	6.34	1.30
5 Plus Bond Index (Return)	207.23	206.64	0.284%	0.91%	4.17%	14.79%	107.23%	6.43	6.34	1.30
10 Plus Bond Index (Clean)	133.84	133.35	0.370%	0.45%	4.84%	16.92%	33.84%	8.40	8.24	1.89
10 Plus Bond Index (Return)	228.45	227.60	0.373%	0.74%	5.78%	20.24%	128.45%	8.40	8.24	1.89

## 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	101.75	2.70	219	104.45	0.00	2,230	2,269	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.29	0.85	37	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.15	2.02	160	109.17	0.00	8,132	8,714	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.29	5.15	342	121.45	0.00	6,389	7,430	7759
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.94	4.22	342	121.16	0.00	9,256	10,823	11214
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.62	1.19	99	119.81	0.00	7,700	9,134	9226
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	127.04	5.53	342	132.57	0.00	6,767	8,596	8971
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.75	1.97	160	122.72	0.00	11,809	14,259	14492
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.11	4.69	342	129.79	0.00	9,052	11,325	11749
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.11	2.02	189	121.12	0.00	5,480	6,526	6637
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.02	1.78	191	116.80	0.00	7,137	8,209	8336
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.99	2.90	196	135.89	0.00	11,745	15,620	15960



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Sep-2014	Previous Index Price 24-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	101.75	101.76	-0.012%	-0.335%	-1.026%	-3.005%	0.00	0.39	0.39
IE0004680173	0468017	8.25 Treas Bnd 2015	107.29	107.31	-0.021%	-0.562%	-1.659%	-5.142%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.15	107.15	0.005%	-0.253%	-0.617%	-1.091%	0.00	1.51	1.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.29	116.26	0.026%	0.060%	-0.105%	2.291%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.94	116.89	0.044%	0.461%	0.682%	5.420%	0.29	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.62	118.48	0.122%	0.756%	1.411%	7.887%	0.41	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.04	126.81	0.185%	0.656%	1.284%	8.108%	0.47	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	120.75	120.54	0.178%	0.648%	1.969%	10.319%	0.68	5.01	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	124.85	0.207%	0.768%	2.476%	11.244%	0.74	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.11	118.61	0.422%	0.614%	4.055%	15.046%	1.48	7.36	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.02	114.59	0.380%	0.862%	5.453%		1.67	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.99	132.50	0.370%	0.449%	4.838%	16.891%	1.89	8.40	8.24

Return Price Performance			Index Price 25-Sep-2014	Previous Index Price 24-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	0.000%	-0.009%	0.017%	-3.996%	0.00	0.39	0.39
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.001%	-0.009%	-6.978%	-6.883%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.15	0.016%	0.062%	0.396%	-2.156%	0.00	1.51	1.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.45	121.40	0.037%	0.394%	0.989%	5.786%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.16	121.09	0.053%	0.723%	1.563%	8.330%	0.29	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.81	119.66	0.131%	1.024%	2.304%	6.680%	0.41	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.57	132.32	0.190%	0.963%	2.329%	11.675%	0.47	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.72	122.50	0.186%	0.914%	2.854%	8.968%	0.68	5.01	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.79	129.52	0.209%	1.029%	3.356%	14.377%	0.74	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.12	120.61	0.423%	0.846%	4.822%	13.642%	1.48	7.36	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.80	116.36	0.382%	1.068%	6.141%		1.67	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.89	135.38	0.373%	0.738%	5.780%	15.056%	1.89	8.40	8.24