

Irish Stock Exchange Daily Bond Index Report

Friday 26 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 26-Sep-2014	Previous Close Value 25-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.84	119.89	-0.047%	0.45%	2.11%	8.78%	19.84%	5.14	5.08	1.09
All Bond Index (Return)	188.82	188.89	-0.035%	0.73%	3.03%	10.77%	88.82%	5.14	5.08	1.09
Under 3 Bond Index (Clean)	98.06	98.07	-0.010%	-0.28%	-0.71%	-1.54%	-1.94%	1.27	1.27	0.00
Under 3 Bond Index (Return)	142.18	142.18	0.002%	0.05%	0.32%	-1.69%	42.18%	1.27	1.27	0.00
Under 5 Bond Index (Clean)	110.20	110.27	-0.063%	0.18%	0.24%	1.99%	10.20%	2.97	2.96	0.28
Under 5 Bond Index (Return)	163.74	163.83	-0.051%	0.49%	1.22%	3.64%	63.74%	2.97	2.96	0.28
Under 10 Bond Index (Clean)	118.04	118.13	-0.069%	0.43%	1.63%	7.32%	18.04%	4.55	4.52	0.83
Under 10 Bond Index (Return)	181.06	181.16	-0.057%	0.72%	2.55%	9.11%	81.06%	4.55	4.52	0.83
5 Plus Bond Index (Clean)	127.27	127.32	-0.036%	0.61%	3.26%	12.60%	27.27%	6.42	6.34	1.31
5 Plus Bond Index (Return)	207.18	207.23	-0.025%	0.89%	4.15%	14.76%	107.18%	6.42	6.34	1.31
10 Plus Bond Index (Clean)	133.95	133.84	0.079%	0.53%	4.92%	17.01%	33.95%	8.40	8.24	1.88
10 Plus Bond Index (Return)	228.65	228.45	0.088%	0.83%	5.87%	20.35%	128.65%	8.40	8.24	1.88

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	101.74	2.71	220	104.45	0.00	2,230	2,269	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.27	0.87	38	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.14	2.03	161	109.17	0.00	8,132	8,713	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.28	5.17	343	121.45	0.00	6,389	7,429	7759
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.84	4.23	343	121.06	0.00	9,256	10,814	11205
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.46	1.21	100	119.66	0.00	7,700	9,121	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.89	5.54	343	132.44	0.00	6,767	8,586	8961
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	1.99	161	122.53	0.00	11,809	14,234	14469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.95	4.70	343	129.65	0.00	9,052	11,311	11736
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.22	2.03	190	121.25	0.00	5,480	6,532	6644
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.13	1.79	192	116.91	0.00	7,137	8,216	8344
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.09	2.92	197	136.01	0.00	11,745	15,632	15974

Irish Stock Exchange Daily Bond Index Report

Friday 26 September, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2014	Previous Index Price 25-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	101.74	101.75	-0.013%	-0.348%	-1.039%	-3.017%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	107.27	107.29	-0.021%	-0.583%	-1.680%	-5.163%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.14	107.15	-0.009%	-0.263%	-0.626%	-1.100%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.28	116.29	-0.013%	0.047%	-0.118%	2.278%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.84	116.94	-0.090%	0.371%	0.591%	5.325%	0.31	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.46	118.62	-0.139%	0.616%	1.270%	7.737%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.89	127.04	-0.118%	0.537%	1.164%	7.980%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.75	-0.174%	0.473%	1.792%	10.127%	0.71	5.00	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	125.11	-0.124%	0.643%	2.349%	11.106%	0.76	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.22	119.11	0.092%	0.707%	4.152%	15.152%	1.47	7.35	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.13	115.02	0.089%	0.951%	5.547%		1.66	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.09	132.99	0.079%	0.529%	4.921%	16.984%	1.88	8.40	8.24

Return Price Performance			Index Price 26-Sep-2014	Previous Index Price 25-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	-0.001%	-0.010%	0.016%	-3.997%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.000%	-0.009%	-6.978%	-6.883%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.17	0.003%	0.065%	0.399%	-2.153%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.45	121.45	0.000%	0.394%	0.989%	5.786%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.06	121.16	-0.076%	0.647%	1.486%	8.247%	0.31	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	119.81	-0.128%	0.895%	2.173%	6.543%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.44	132.57	-0.101%	0.861%	2.225%	11.563%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.53	122.72	-0.161%	0.751%	2.688%	8.792%	0.71	5.00	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.65	129.79	-0.109%	0.919%	3.243%	14.253%	0.76	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	121.12	0.100%	0.947%	4.927%	13.755%	1.47	7.35	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.91	116.80	0.095%	1.164%	6.242%		1.66	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	135.89	0.088%	0.827%	5.873%	15.158%	1.88	8.40	8.24