

Irish Stock Exchange Daily Bond Index Report

Monday 29 September, 2014

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Bond Indices Performance

Index	Close Value 29-Sep-2014	Previous Close Value 26-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.73	119.84	-0.088%	0.36%	2.02%	8.68%	19.73%	5.13	5.08	1.10
All Bond Index (Return)	188.72	188.82	-0.055%	0.68%	2.98%	10.71%	88.72%	5.13	5.08	1.10
Under 3 Bond Index (Clean)	98.04	98.06	-0.023%	-0.30%	-0.73%	-1.56%	-1.96%	1.27	1.27	0.00
Under 3 Bond Index (Return)	142.20	142.18	0.012%	0.06%	0.34%	-1.68%	42.20%	1.27	1.27	0.00
Under 5 Bond Index (Clean)	110.16	110.20	-0.040%	0.14%	0.20%	1.95%	10.16%	2.97	2.96	0.29
Under 5 Bond Index (Return)	163.73	163.74	-0.006%	0.48%	1.21%	3.63%	63.73%	2.97	2.96	0.29
Under 10 Bond Index (Clean)	117.95	118.04	-0.080%	0.35%	1.55%	7.23%	17.95%	4.55	4.51	0.84
Under 10 Bond Index (Return)	180.98	181.06	-0.047%	0.67%	2.50%	9.06%	80.98%	4.55	4.51	0.84
5 Plus Bond Index (Clean)	127.13	127.27	-0.117%	0.49%	3.14%	12.47%	27.13%	6.42	6.34	1.32
5 Plus Bond Index (Return)	207.01	207.18	-0.084%	0.80%	4.06%	14.66%	107.01%	6.42	6.34	1.32
10 Plus Bond Index (Clean)	133.77	133.95	-0.133%	0.40%	4.78%	16.86%	33.77%	8.39	8.24	1.90
10 Plus Bond Index (Return)	228.42	228.65	-0.098%	0.73%	5.77%	20.23%	128.42%	8.39	8.24	1.90

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	101.72	2.75	223	104.47	0.00	2,230	2,268	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.24	0.94	41	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.12	2.07	164	109.18	0.00	8,132	8,711	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.23	5.21	346	121.44	0.00	6,389	7,426	7759
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.78	4.27	346	121.04	0.00	9,256	10,808	11203
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.40	1.24	103	119.64	0.00	7,700	9,117	9213
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.80	5.59	346	132.39	0.00	6,767	8,580	8958
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.46	2.02	164	122.48	0.00	11,809	14,224	14463
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.89	4.74	346	129.63	0.00	9,052	11,305	11734
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.94	2.06	193	121.00	0.00	5,480	6,517	6630
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.88	1.82	195	116.70	0.00	7,137	8,199	8329
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.91	2.96	200	135.87	0.00	11,745	15,611	15959

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Bond Index Constituent

Clean Price Performance			Index Price 29-Sep-2014	Previous Index Price 26-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	101.72	101.74	-0.012%	-0.359%	-1.051%	-3.029%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	107.24	107.27	-0.021%	-0.604%	-1.701%	-5.183%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.12	107.14	-0.026%	-0.289%	-0.652%	-1.126%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	116.28	-0.046%	0.002%	-0.163%	2.232%	0.15	2.77	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.78	116.84	-0.049%	0.322%	0.542%	5.274%	0.32	3.67	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.40	118.46	-0.046%	0.569%	1.223%	7.687%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.80	126.89	-0.075%	0.462%	1.088%	7.899%	0.51	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.46	120.54	-0.071%	0.402%	1.720%	10.050%	0.72	5.00	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.89	124.95	-0.054%	0.588%	2.293%	11.045%	0.77	5.25	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.94	119.22	-0.231%	0.475%	3.911%	14.887%	1.50	7.35	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.88	115.13	-0.210%	0.739%	5.325%		1.68	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.91	133.09	-0.133%	0.395%	4.781%	16.828%	1.90	8.39	8.24

Return Price Performance			Index Price 29-Sep-2014	Previous Index Price 26-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	104.47	104.45	0.024%	0.014%	0.040%	-3.974%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.14	0.043%	0.033%	-6.939%	-6.843%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.17	0.009%	0.074%	0.408%	-2.144%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.44	121.45	-0.006%	0.389%	0.983%	5.780%	0.15	2.77	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.04	121.06	-0.017%	0.629%	1.469%	8.229%	0.32	3.67	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.64	119.66	-0.015%	0.880%	2.158%	6.527%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.39	132.44	-0.035%	0.825%	2.189%	11.523%	0.51	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.48	122.53	-0.039%	0.711%	2.648%	8.750%	0.72	5.00	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.63	129.65	-0.020%	0.899%	3.223%	14.230%	0.77	5.25	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	121.25	-0.200%	0.744%	4.716%	13.527%	1.50	7.35	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.70	116.91	-0.183%	0.979%	6.048%		1.68	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.87	136.01	-0.099%	0.727%	5.769%	15.044%	1.90	8.39	8.24