

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 September, 2014

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## Bond Indices Performance

Index	Close Value 30-Sep-2014	Previous Close Value 29-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.88	119.73	0.126%	0.48%	2.15%	8.82%	19.88%	5.13	5.08	1.08
All Bond Index (Return)	188.97	188.72	0.133%	0.81%	3.11%	10.85%	88.97%	5.13	5.08	1.08
Under 3 Bond Index (Clean)	98.03	98.04	-0.016%	-0.32%	-0.75%	-1.58%	-1.98%	1.27	1.27	0.00
Under 3 Bond Index (Return)	142.19	142.20	-0.004%	0.06%	0.33%	-1.69%	42.19%	1.27	1.27	0.00
Under 5 Bond Index (Clean)	110.17	110.16	0.014%	0.15%	0.22%	1.96%	10.17%	2.97	2.96	0.28
Under 5 Bond Index (Return)	163.77	163.73	0.024%	0.50%	1.24%	3.66%	63.77%	2.97	2.96	0.28
Under 10 Bond Index (Clean)	118.07	117.95	0.098%	0.45%	1.65%	7.34%	18.07%	4.55	4.51	0.82
Under 10 Bond Index (Return)	181.17	180.98	0.106%	0.78%	2.61%	9.17%	81.17%	4.55	4.51	0.82
5 Plus Bond Index (Clean)	127.37	127.13	0.193%	0.69%	3.34%	12.68%	27.37%	6.42	6.34	1.29
5 Plus Bond Index (Return)	207.42	207.01	0.199%	1.00%	4.26%	14.89%	107.42%	6.42	6.34	1.29
10 Plus Bond Index (Clean)	134.14	133.77	0.278%	0.67%	5.07%	17.18%	34.14%	8.39	8.24	1.86
10 Plus Bond Index (Return)	229.07	228.42	0.283%	1.01%	6.07%	20.57%	129.07%	8.39	8.24	1.86

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.72	2.76	224	104.48	0.00	2,230	2,268	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.22	0.96	42	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.10	2.08	165	109.17	0.00	8,132	8,709	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.24	5.23	347	121.47	0.00	6,389	7,427	7761
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.79	4.28	347	121.07	0.00	9,256	10,810	11206
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.46	1.25	104	119.71	0.00	7,700	9,121	9218
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.85	5.61	347	132.46	0.00	6,767	8,583	8963
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.62	2.03	165	122.65	0.00	11,809	14,243	14483
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.02	4.75	347	129.77	0.00	9,052	11,316	11747
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.29	2.07	194	121.36	0.00	5,480	6,536	6650
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.27	1.83	196	117.10	0.00	7,137	8,227	8357
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.28	2.97	201	136.26	0.00	11,745	15,655	16004



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Sep-2014	Previous Index Price 29-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	101.72	-0.005%	-0.364%	-1.055%	-3.033%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	107.22	107.24	-0.021%	-0.626%	-1.722%	-5.203%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.10	107.12	-0.019%	-0.307%	-0.671%	-1.145%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	116.23	0.013%	0.015%	-0.150%	2.245%	0.14	2.77	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.79	116.78	0.013%	0.335%	0.555%	5.287%	0.31	3.67	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.46	118.40	0.049%	0.618%	1.272%	7.740%	0.43	4.34	4.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.85	126.80	0.041%	0.503%	1.130%	7.944%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.62	120.46	0.133%	0.535%	1.855%	10.196%	0.69	5.00	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.02	124.89	0.104%	0.693%	2.400%	11.161%	0.75	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.29	118.94	0.293%	0.769%	4.215%	15.223%	1.46	7.35	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.27	114.88	0.337%	1.079%	5.680%		1.64	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.28	132.91	0.278%	0.675%	5.073%	17.153%	1.86	8.39	8.24

Return Price Performance			Index Price 30-Sep-2014	Previous Index Price 29-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	104.47	0.007%	0.021%	0.047%	-3.968%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	0.000%	0.033%	-6.939%	-6.843%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.18	-0.007%	0.067%	0.401%	-2.151%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.47	121.44	0.025%	0.413%	1.008%	5.806%	0.14	2.77	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.07	121.04	0.023%	0.653%	1.492%	8.254%	0.31	3.67	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.71	119.64	0.058%	0.938%	2.217%	6.589%	0.43	4.34	4.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.46	132.39	0.052%	0.877%	2.242%	11.581%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.65	122.48	0.140%	0.853%	2.792%	8.902%	0.69	5.00	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.77	129.63	0.110%	1.010%	3.337%	14.356%	0.75	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.36	121.00	0.296%	1.042%	5.026%	13.863%	1.46	7.35	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.10	116.70	0.340%	1.322%	6.408%		1.64	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.26	135.87	0.283%	1.013%	6.069%	15.370%	1.86	8.39	8.24