

Irish Stock Exchange Weekly Bond Index Report

Friday 26 September, 2014

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Bond Indices Performance

Index	Close Value 26-Sep-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 19-Sep-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.84	0.24%	0.45%	2.11%	8.78%	19.84%	5.14	5.08	1.09
All Bond Index (Return)	188.82	0.31%	0.73%	3.03%	10.77%	88.82%	5.14	5.08	1.09
Under 3 Bond Index (Clean)	98.06	-0.08%	-0.28%	-0.71%	-1.54%	-1.94%	1.27	1.27	0.00
Under 3 Bond Index (Return)	142.18	0.01%	0.05%	0.32%	-1.69%	42.18%	1.27	1.27	0.00
Under 5 Bond Index (Clean)	110.20	-0.05%	0.18%	0.24%	1.99%	10.20%	2.97	2.96	0.28
Under 5 Bond Index (Return)	163.74	0.03%	0.49%	1.22%	3.64%	63.74%	2.97	2.96	0.28
Under 10 Bond Index (Clean)	118.04	0.15%	0.43%	1.63%	7.32%	18.04%	4.55	4.52	0.83
Under 10 Bond Index (Return)	181.06	0.22%	0.72%	2.55%	9.11%	81.06%	4.55	4.52	0.83
5 Plus Bond Index (Clean)	127.27	0.42%	0.61%	3.26%	12.60%	27.27%	6.42	6.34	1.31
5 Plus Bond Index (Return)	207.18	0.48%	0.89%	4.15%	14.76%	107.18%	6.42	6.34	1.31
10 Plus Bond Index (Clean)	133.95	0.77%	0.53%	4.92%	17.01%	33.95%	8.40	8.24	1.88
10 Plus Bond Index (Return)	228.65	0.83%	0.83%	5.87%	20.35%	128.65%	8.40	8.24	1.88

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	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

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-Sep-2014	Week to Date 19-Sep-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.74	-0.09%	-0.35%	-1.04%	-3.02%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	107.27	-0.15%	-0.58%	-1.68%	-5.16%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	107.14	-0.07%	-0.26%	-0.63%	-1.10%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.28	-0.04%	0.05%	-0.12%	2.28%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.84	-0.08%	0.37%	0.59%	5.33%	0.31	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.46	0.02%	0.62%	1.27%	7.74%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.89	0.11%	0.54%	1.16%	7.98%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	0.10%	0.47%	1.79%	10.13%	0.71	5.00	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	0.18%	0.64%	2.35%	11.11%	0.76	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.22	0.69%	0.71%	4.15%	15.15%	1.47	7.35	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.13	0.73%	0.95%	5.55%		1.66	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.09	0.76%	0.53%	4.92%	16.98%	1.88	8.40	8.24

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-Sep-2014	Week to Date 19-Sep-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	-0.01%	-0.01%	0.02%	-4.00%	0.00	0.38	0.38
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	0.00%	-0.01%	-6.98%	-6.88%	0.00	0.88	0.88
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	0.01%	0.07%	0.40%	-2.15%	0.00	1.50	1.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.45	0.04%	0.39%	0.99%	5.79%	0.14	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.06	-0.01%	0.65%	1.49%	8.25%	0.31	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	0.09%	0.90%	2.17%	6.54%	0.44	4.35	4.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.44	0.20%	0.86%	2.23%	11.56%	0.49	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	122.53	0.17%	0.75%	2.69%	8.79%	0.71	5.00	4.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.65	0.25%	0.92%	3.24%	14.25%	0.76	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	0.75%	0.95%	4.93%	13.76%	1.47	7.35	7.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.91	0.77%	1.16%	6.24%		1.66	8.22	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	0.83%	0.83%	5.87%	15.16%	1.88	8.40	8.24