

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 October, 2014

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Bond Indices Performance

Index	Close Value 01-Oct-2014	Previous Close Value 30-Sep-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.97	119.88	0.078%	0.08%	0.08%	8.90%	19.97%	5.13	5.07	1.06
All Bond Index (Return)	189.13	188.97	0.086%	0.09%	0.09%	10.95%	89.13%	5.13	5.07	1.06
Under 3 Bond Index (Clean)	97.99	98.03	-0.035%	-0.03%	-0.03%	-1.61%	-2.01%	1.26	1.26	0.00
Under 3 Bond Index (Return)	142.16	142.19	-0.022%	-0.02%	-0.02%	-1.71%	42.16%	1.26	1.26	0.00
Under 5 Bond Index (Clean)	110.16	110.17	-0.013%	-0.01%	-0.01%	1.95%	10.16%	2.96	2.95	0.28
Under 5 Bond Index (Return)	163.77	163.77	-0.001%	0.00%	0.00%	3.66%	63.77%	2.96	2.95	0.28
Under 10 Bond Index (Clean)	118.13	118.07	0.057%	0.06%	0.06%	7.40%	18.13%	4.54	4.51	0.80
Under 10 Bond Index (Return)	181.29	181.17	0.066%	0.07%	0.07%	9.24%	81.29%	4.54	4.51	0.80
5 Plus Bond Index (Clean)	127.54	127.37	0.131%	0.13%	0.13%	12.83%	27.54%	6.41	6.33	1.27
5 Plus Bond Index (Return)	207.70	207.42	0.138%	0.14%	0.14%	15.05%	107.70%	6.41	6.33	1.27
10 Plus Bond Index (Clean)	134.40	134.14	0.193%	0.19%	0.19%	17.41%	34.40%	8.39	8.24	1.84
10 Plus Bond Index (Return)	229.53	229.07	0.200%	0.20%	0.20%	20.81%	129.53%	8.39	8.24	1.84

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	101.68	2.77	225	104.46	0.00	2,230	2,267	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.15	0.99	43	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.06	2.09	166	109.15	0.00	8,132	8,706	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.19	5.24	348	121.43	0.00	6,389	7,423	7758
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.79	4.29	348	121.08	0.00	9,256	10,809	11206
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.50	1.27	105	119.76	0.00	7,700	9,124	9222
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.88	5.63	348	132.50	0.00	6,767	8,585	8966
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.70	2.05	166	122.75	0.00	11,809	14,254	14495
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.11	4.77	348	129.88	0.00	9,052	11,325	11757
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.53	2.08	195	121.61	0.00	5,480	6,549	6664
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.56	1.84	197	117.39	0.00	7,137	8,247	8378
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.54	2.99	202	136.53	0.00	11,745	15,685	16036

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Bond Index Constituent

Clean Price Performance			Index Price 01-Oct-2014	Previous Index Price 30-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	101.68	101.72	-0.034%	-0.034%	-0.034%	-3.067%	0.00	0.37	0.37
IE0004680173	0468017	8.25 Treas Bnd 2015	107.15	107.22	-0.064%	-0.064%	-0.064%	-5.264%	0.00	0.87	0.87
IE0006857530	0685753	4.6 Treas Bnd 2016	107.06	107.10	-0.035%	-0.035%	-0.035%	-1.179%	0.00	1.49	1.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.24	-0.045%	-0.045%	-0.045%	2.199%	0.15	2.76	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.79	116.79	-0.007%	-0.007%	-0.007%	5.280%	0.31	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.50	118.46	0.034%	0.034%	0.034%	7.776%	0.42	4.33	4.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.88	126.85	0.020%	0.020%	0.020%	7.965%	0.48	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	120.70	120.62	0.073%	0.073%	0.073%	10.276%	0.67	4.99	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	125.02	0.078%	0.078%	0.078%	11.248%	0.73	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.53	119.29	0.199%	0.199%	0.199%	15.452%	1.43	7.34	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.56	115.27	0.247%	0.247%	0.247%		1.61	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.54	133.28	0.193%	0.193%	0.193%	17.379%	1.84	8.39	8.24

Return Price Performance			Index Price 01-Oct-2014	Previous Index Price 30-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	104.46	104.48	-0.022%	-0.022%	-0.022%	-3.989%	0.00	0.37	0.37
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.18	-0.043%	-0.043%	-0.043%	-6.884%	0.00	0.87	0.87
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.17	-0.022%	-0.022%	-0.022%	-2.173%	0.00	1.49	1.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.43	121.47	-0.031%	-0.031%	-0.031%	5.773%	0.15	2.76	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.08	121.07	0.003%	0.003%	0.003%	8.257%	0.31	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.76	119.71	0.043%	0.043%	0.043%	6.635%	0.42	4.33	4.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.50	132.46	0.031%	0.031%	0.031%	11.616%	0.48	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.75	122.65	0.082%	0.082%	0.082%	8.991%	0.67	4.99	4.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.88	129.77	0.086%	0.086%	0.086%	14.455%	0.73	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.61	121.36	0.205%	0.205%	0.205%	14.097%	1.43	7.34	7.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.39	117.10	0.251%	0.251%	0.251%		1.61	8.21	8.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.53	136.26	0.200%	0.200%	0.200%	15.601%	1.84	8.39	8.24