

# Irish Stock Exchange Daily Bond Index Report

Friday 3 October, 2014

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## Bond Indices Performance

Index	Close Value 03-Oct-2014	Previous Close Value 02-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.73	119.86	-0.110%	-0.13%	-0.13%	8.68%	19.73%	5.12	5.06	1.09
All Bond Index (Return)	188.79	188.97	-0.096%	-0.09%	-0.09%	10.75%	88.79%	5.12	5.06	1.09
Under 3 Bond Index (Clean)	97.96	97.97	-0.013%	-0.07%	-0.07%	-1.64%	-2.04%	1.25	1.25	0.00
Under 3 Bond Index (Return)	142.15	142.15	-0.002%	-0.03%	-0.03%	-1.72%	42.15%	1.25	1.25	0.00
Under 5 Bond Index (Clean)	110.03	110.11	-0.071%	-0.13%	-0.13%	1.83%	10.03%	2.95	2.94	0.31
Under 5 Bond Index (Return)	163.62	163.72	-0.058%	-0.09%	-0.09%	3.56%	63.62%	2.95	2.94	0.31
Under 10 Bond Index (Clean)	117.92	118.03	-0.099%	-0.13%	-0.13%	7.20%	17.92%	4.53	4.50	0.84
Under 10 Bond Index (Return)	181.00	181.16	-0.086%	-0.09%	-0.09%	9.07%	81.00%	4.53	4.50	0.84
5 Plus Bond Index (Clean)	127.21	127.38	-0.133%	-0.13%	-0.13%	12.54%	27.21%	6.41	6.32	1.31
5 Plus Bond Index (Return)	207.22	207.47	-0.120%	-0.09%	-0.09%	14.78%	107.22%	6.41	6.32	1.31
10 Plus Bond Index (Clean)	133.97	134.20	-0.170%	-0.13%	-0.13%	17.03%	33.97%	8.38	8.23	1.87
10 Plus Bond Index (Return)	228.85	229.21	-0.155%	-0.10%	-0.10%	20.45%	128.85%	8.38	8.23	1.87

## 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	101.66	2.80	227	104.46	0.00	2,230	2,267	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.10	1.03	45	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.02	2.12	168	109.14	0.00	8,132	8,703	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.05	5.27	350	121.32	0.00	6,389	7,415	7752
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.63	4.32	350	120.94	0.00	9,256	10,795	11194
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.27	1.29	107	119.56	0.00	7,700	9,107	9206
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.71	5.66	350	132.37	0.00	6,767	8,574	8957
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.46	2.07	168	122.53	0.00	11,809	14,225	14470
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.83	4.80	350	129.62	0.00	9,052	11,299	11733
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.15	2.11	197	121.25	0.00	5,480	6,529	6644
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.14	1.85	199	116.99	0.00	7,137	8,217	8350
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.11	3.02	204	136.13	0.00	11,745	15,634	15988



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Oct-2014	Previous Index Price 02-Oct-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.66	101.67	-0.012%	-0.059%	-0.059%	-3.091%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	107.10	107.13	-0.021%	-0.107%	-0.107%	-5.305%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.02	107.04	-0.014%	-0.070%	-0.070%	-1.214%	0.00	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.05	116.15	-0.082%	-0.163%	-0.163%	2.078%	0.18	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.63	116.73	-0.090%	-0.141%	-0.141%	5.138%	0.34	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.27	118.40	-0.107%	-0.156%	-0.156%	7.572%	0.46	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.71	126.79	-0.063%	-0.108%	-0.108%	7.827%	0.51	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.46	120.60	-0.112%	-0.126%	-0.126%	10.057%	0.71	4.98	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.83	124.97	-0.118%	-0.152%	-0.152%	10.992%	0.77	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.15	119.35	-0.168%	-0.117%	-0.117%	15.088%	1.47	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.14	115.33	-0.166%	-0.115%	-0.115%		1.65	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.11	133.34	-0.170%	-0.131%	-0.131%	17.000%	1.87	8.38	8.23

Return Price Performance			Index Price 03-Oct-2014	Previous Index Price 02-Oct-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	104.46	0.000%	-0.022%	-0.022%	-3.989%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.000%	-0.043%	-0.043%	-6.884%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.14	-0.003%	-0.034%	-0.034%	-2.184%	0.00	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.32	121.40	-0.066%	-0.119%	-0.119%	5.680%	0.18	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.94	121.04	-0.076%	-0.106%	-0.106%	8.139%	0.34	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.56	119.68	-0.097%	-0.124%	-0.124%	6.456%	0.46	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.37	132.43	-0.048%	-0.067%	-0.067%	11.506%	0.51	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.53	122.66	-0.099%	-0.094%	-0.094%	8.800%	0.71	4.98	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.62	129.75	-0.103%	-0.114%	-0.114%	14.226%	0.77	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	121.44	-0.156%	-0.089%	-0.089%	13.762%	1.47	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.99	117.17	-0.156%	-0.090%	-0.090%		1.65	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.13	136.34	-0.155%	-0.095%	-0.095%	15.260%	1.87	8.38	8.23