

# Irish Stock Exchange Daily Bond Index Report

Friday 10 October, 2014

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## Bond Indices Performance

Index	Close Value 10-Oct-2014	Previous Close Value 09-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.44	119.61	-0.142%	-0.36%	-0.36%	8.42%	19.44%	5.13	5.08	1.14
All Bond Index (Return)	188.50	188.74	-0.128%	-0.25%	-0.25%	10.58%	88.50%	5.13	5.08	1.14
Under 3 Bond Index (Clean)	97.86	97.88	-0.020%	-0.17%	-0.17%	-1.74%	-2.14%	1.23	1.23	0.02
Under 3 Bond Index (Return)	142.13	142.14	-0.009%	-0.05%	-0.05%	-1.73%	42.13%	1.23	1.23	0.02
Under 5 Bond Index (Clean)	109.78	109.86	-0.077%	-0.36%	-0.36%	1.60%	9.78%	2.93	2.92	0.36
Under 5 Bond Index (Return)	163.38	163.49	-0.064%	-0.24%	-0.24%	3.41%	63.38%	2.93	2.92	0.36
Under 10 Bond Index (Clean)	117.62	117.79	-0.140%	-0.38%	-0.38%	6.93%	17.62%	4.56	4.52	0.90
Under 10 Bond Index (Return)	180.69	180.92	-0.126%	-0.26%	-0.26%	8.88%	80.69%	4.56	4.52	0.90
5 Plus Bond Index (Clean)	126.90	127.13	-0.180%	-0.37%	-0.37%	12.27%	26.90%	6.42	6.33	1.35
5 Plus Bond Index (Return)	206.89	207.23	-0.166%	-0.26%	-0.26%	14.60%	106.89%	6.42	6.33	1.35
10 Plus Bond Index (Clean)	133.75	133.96	-0.155%	-0.29%	-0.29%	16.84%	33.75%	8.36	8.21	1.89
10 Plus Bond Index (Return)	228.66	228.99	-0.141%	-0.18%	-0.18%	20.36%	128.66%	8.36	8.21	1.89

## 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	101.58	2.89	234	104.47	0.00	2,230	2,265	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.96	1.19	52	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.91	2.21	175	109.11	0.00	8,132	8,694	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.83	5.38	357	121.20	0.00	6,389	7,400	7744
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.22	4.40	357	120.62	0.00	9,256	10,756	11164
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.95	1.37	114	119.32	0.00	7,700	9,082	9188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.47	5.77	357	132.24	0.00	6,767	8,558	8948
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.12	2.16	175	122.28	0.00	11,809	14,185	14440
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.52	4.89	357	129.41	0.00	9,052	11,272	11714
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.86	2.18	204	121.04	0.00	5,480	6,513	6632
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.74	1.92	206	116.66	0.00	8,137	9,336	9492
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.89	3.12	211	136.01	0.00	11,745	15,609	15975



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Oct-2014	Previous Index Price 09-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	101.58	101.60	-0.020%	-0.136%	-0.136%	-3.165%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	106.96	106.99	-0.033%	-0.246%	-0.246%	-5.437%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	106.91	106.93	-0.021%	-0.175%	-0.175%	-1.317%	0.02	1.47	1.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.83	115.93	-0.086%	-0.357%	-0.357%	1.880%	0.22	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.22	116.30	-0.076%	-0.495%	-0.495%	4.766%	0.42	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.95	118.11	-0.140%	-0.433%	-0.433%	7.273%	0.51	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.47	126.65	-0.142%	-0.301%	-0.301%	7.619%	0.53	4.35	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.12	120.35	-0.184%	-0.408%	-0.408%	9.746%	0.76	4.97	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.52	124.75	-0.184%	-0.394%	-0.394%	10.724%	0.81	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	119.06	-0.164%	-0.356%	-0.356%	14.812%	1.50	7.32	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.74	115.04	-0.258%	-0.462%	-0.462%		1.69	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.89	133.10	-0.156%	-0.293%	-0.293%	16.811%	1.89	8.36	8.21

Return Price Performance			Index Price 10-Oct-2014	Previous Index Price 09-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	104.47	104.47	-0.008%	-0.013%	-0.013%	-3.981%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.16	-0.011%	-0.032%	-0.032%	-6.873%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.12	-0.009%	-0.056%	-0.056%	-2.206%	0.02	1.47	1.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.20	121.29	-0.070%	-0.218%	-0.218%	5.576%	0.22	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.62	120.69	-0.063%	-0.376%	-0.376%	7.847%	0.42	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.32	119.47	-0.128%	-0.327%	-0.327%	6.240%	0.51	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.24	132.40	-0.124%	-0.167%	-0.167%	11.395%	0.53	4.35	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.28	122.49	-0.171%	-0.301%	-0.301%	8.575%	0.76	4.97	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.41	129.63	-0.167%	-0.274%	-0.274%	14.043%	0.81	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.04	121.23	-0.153%	-0.262%	-0.262%	13.565%	1.50	7.32	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.66	116.95	-0.247%	-0.376%	-0.376%		1.69	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	136.21	-0.142%	-0.178%	-0.178%	15.166%	1.89	8.36	8.21