

Irish Stock Exchange Daily Bond Index Report



Tuesday 14 October, 2014

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Bond Indices Performance

Index	Close Value 14-Oct-2014	Previous Close Value 13-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.58	119.31	0.230%	-0.25%	-0.25%	8.55%	19.58%	5.13	5.07	1.11
All Bond Index (Return)	188.79	188.35	0.234%	-0.10%	-0.10%	10.75%	88.79%	5.13	5.07	1.11
Under 3 Bond Index (Clean)	97.83	97.84	-0.010%	-0.20%	-0.20%	-1.77%	-2.17%	1.23	1.23	0.02
Under 3 Bond Index (Return)	142.15	142.15	0.001%	-0.03%	-0.03%	-1.72%	42.15%	1.23	1.23	0.02
Under 5 Bond Index (Clean)	109.80	109.71	0.082%	-0.33%	-0.33%	1.62%	9.80%	2.93	2.92	0.35
Under 5 Bond Index (Return)	163.49	163.34	0.091%	-0.17%	-0.17%	3.48%	63.49%	2.93	2.92	0.35
Under 10 Bond Index (Clean)	117.74	117.51	0.200%	-0.27%	-0.27%	7.04%	17.74%	4.56	4.52	0.87
Under 10 Bond Index (Return)	180.95	180.58	0.205%	-0.12%	-0.12%	9.04%	80.95%	4.56	4.52	0.87
5 Plus Bond Index (Clean)	127.12	126.72	0.316%	-0.20%	-0.20%	12.46%	27.12%	6.42	6.33	1.32
5 Plus Bond Index (Return)	207.31	206.65	0.318%	-0.05%	-0.05%	14.83%	107.31%	6.42	6.33	1.32
10 Plus Bond Index (Clean)	134.00	133.47	0.399%	-0.11%	-0.11%	17.06%	34.00%	8.36	8.21	1.87
10 Plus Bond Index (Return)	229.18	228.27	0.401%	0.05%	0.05%	20.63%	129.18%	8.36	8.21	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	101.55	2.93	238	104.48	0.00	2,230	2,264	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.91	1.28	56	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.88	2.26	179	109.13	0.00	8,132	8,691	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.79	5.44	361	121.23	0.00	6,389	7,398	7745
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.24	4.45	361	120.69	0.00	9,256	10,759	11171
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.11	1.42	118	119.53	0.00	7,700	9,094	9204
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.55	5.84	361	132.39	0.00	6,767	8,563	8958
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.32	2.21	179	122.52	0.00	11,809	14,208	14468
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.78	4.95	361	129.72	0.00	9,052	11,295	11742
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.07	2.22	208	121.30	0.00	5,480	6,525	6646
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.96	1.96	210	116.92	0.00	8,137	9,354	9514
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.14	3.18	215	136.32	0.00	11,745	15,638	16012

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Bond Index Constituent

Clean Price Performance			Index Price 14-Oct-2014	Previous Index Price 13-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	101.55	101.56	-0.015%	-0.170%	-0.170%	-3.198%	0.00	0.34	0.34
IE0004680173	0468017	8.25 Treas Bnd 2015	106.91	106.94	-0.027%	-0.291%	-0.291%	-5.479%	0.02	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	106.88	106.89	-0.009%	-0.203%	-0.203%	-1.345%	0.03	1.46	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.79	115.74	0.039%	-0.389%	-0.389%	1.847%	0.22	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.24	116.12	0.110%	-0.471%	-0.471%	4.791%	0.40	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.11	117.88	0.195%	-0.295%	-0.295%	7.422%	0.47	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.55	126.31	0.190%	-0.236%	-0.236%	7.688%	0.51	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.32	120.02	0.246%	-0.249%	-0.249%	9.922%	0.72	4.96	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.78	124.38	0.319%	-0.192%	-0.192%	10.948%	0.76	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.07	118.66	0.352%	-0.180%	-0.180%	15.015%	1.48	7.31	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.96	114.54	0.374%	-0.266%	-0.266%		1.67	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.14	132.61	0.400%	-0.105%	-0.105%	17.030%	1.87	8.36	8.21

Return Price Performance			Index Price 14-Oct-2014	Previous Index Price 13-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	104.48	104.48	-0.003%	0.000%	0.000%	-3.968%	0.00	0.34	0.34
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.20	-0.006%	0.007%	0.007%	-6.836%	0.02	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.002%	-0.038%	-0.038%	-2.188%	0.03	1.46	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.23	121.17	0.050%	-0.199%	-0.199%	5.596%	0.22	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.69	120.55	0.116%	-0.312%	-0.312%	7.916%	0.40	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.53	119.29	0.203%	-0.151%	-0.151%	6.428%	0.47	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.39	132.13	0.194%	-0.056%	-0.056%	11.519%	0.51	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.52	122.22	0.251%	-0.104%	-0.104%	8.790%	0.72	4.96	4.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.72	129.31	0.318%	-0.037%	-0.037%	14.314%	0.76	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.30	120.87	0.354%	-0.054%	-0.054%	13.802%	1.48	7.31	7.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.92	116.48	0.375%	-0.151%	-0.151%		1.67	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	135.78	0.401%	0.049%	0.049%	15.427%	1.87	8.36	8.21