

Irish Stock Exchange Daily Bond Index Report

Thursday 16 October, 2014

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Bond Indices Performance

Index	Close Value 16-Oct-2014	Previous Close Value 15-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.33	119.43	-0.916%	-1.29%	-1.29%	7.41%	18.33%	5.16	5.09	1.30
All Bond Index (Return)	186.91	188.57	-0.881%	-1.09%	-1.09%	9.65%	86.91%	5.16	5.09	1.30
Under 3 Bond Index (Clean)	97.79	97.82	-0.034%	-0.24%	-0.24%	-1.82%	-2.22%	1.22	1.22	0.03
Under 3 Bond Index (Return)	142.12	142.15	-0.021%	-0.05%	-0.05%	-1.74%	42.12%	1.22	1.22	0.03
Under 5 Bond Index (Clean)	109.44	109.75	-0.285%	-0.67%	-0.67%	1.29%	9.44%	2.98	2.97	0.45
Under 5 Bond Index (Return)	163.00	163.44	-0.266%	-0.47%	-0.47%	3.17%	63.00%	2.98	2.97	0.45
Under 10 Bond Index (Clean)	116.76	117.61	-0.727%	-1.11%	-1.11%	6.15%	16.76%	4.61	4.56	1.04
Under 10 Bond Index (Return)	179.52	180.78	-0.696%	-0.91%	-0.91%	8.18%	79.52%	4.61	4.56	1.04
5 Plus Bond Index (Clean)	125.26	126.89	-1.284%	-1.65%	-1.65%	10.82%	25.26%	6.45	6.35	1.53
5 Plus Bond Index (Return)	204.41	206.98	-1.240%	-1.45%	-1.45%	13.22%	104.41%	6.45	6.35	1.53
10 Plus Bond Index (Clean)	131.02	133.67	-1.982%	-2.33%	-2.33%	14.45%	31.02%	8.32	8.15	2.13
10 Plus Bond Index (Return)	224.25	228.65	-1.925%	-2.10%	-2.10%	18.03%	124.25%	8.32	8.15	2.13

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.50	2.96	240	104.46	0.00	2,230	2,263	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.82	1.33	58	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.83	2.28	181	109.11	0.00	8,132	8,687	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.53	5.47	363	121.00	0.00	6,389	7,382	7731
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.73	4.48	363	120.21	0.00	9,256	10,711	11126
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.36	1.45	120	118.80	0.00	7,700	9,037	9148
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.50	5.87	363	131.37	0.00	6,767	8,492	8889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.25	2.23	181	121.48	0.00	11,809	14,082	14346
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.52	4.97	363	128.50	0.00	9,052	11,181	11631
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.08	2.24	210	119.32	0.00	5,480	6,415	6538
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	112.64	1.98	212	114.61	0.00	8,137	9,165	9326
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.18	3.21	217	133.39	0.00	11,745	15,290	15667

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Bond Index Constituent

Clean Price Performance			Index Price 16-Oct-2014	Previous Index Price 15-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	101.50	101.52	-0.020%	-0.214%	-0.214%	-3.241%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	106.82	106.88	-0.056%	-0.377%	-0.377%	-5.560%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	106.83	106.87	-0.037%	-0.252%	-0.252%	-1.394%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.53	115.77	-0.200%	-0.608%	-0.608%	1.623%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	116.20	-0.404%	-0.910%	-0.910%	4.329%	0.51	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.36	117.97	-0.517%	-0.929%	-0.929%	6.740%	0.61	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.50	126.40	-0.710%	-1.062%	-1.062%	6.797%	0.69	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	120.20	-0.789%	-1.132%	-1.132%	8.949%	0.89	4.95	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.52	124.54	-0.817%	-1.193%	-1.193%	9.834%	0.95	5.40	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.08	118.78	-1.433%	-1.853%	-1.853%	13.088%	1.70	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	112.64	114.77	-1.856%	-2.283%	-2.283%		1.92	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.18	132.81	-1.982%	-2.328%	-2.328%	14.426%	2.13	8.32	8.15

Return Price Performance			Index Price 16-Oct-2014	Previous Index Price 15-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	104.47	-0.008%	-0.019%	-0.019%	-3.986%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.18	-0.034%	-0.035%	-0.035%	-6.876%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.13	-0.025%	-0.062%	-0.062%	-2.212%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.00	121.22	-0.180%	-0.384%	-0.384%	5.400%	0.28	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.21	120.66	-0.380%	-0.715%	-0.715%	7.479%	0.51	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.80	119.40	-0.501%	-0.758%	-0.758%	5.781%	0.61	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.37	132.25	-0.667%	-0.822%	-0.822%	10.664%	0.69	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	121.48	122.42	-0.764%	-0.951%	-0.951%	7.866%	0.89	4.95	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.50	129.50	-0.775%	-0.981%	-0.981%	13.234%	0.95	5.40	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.32	121.01	-1.398%	-1.680%	-1.680%	11.950%	1.70	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.61	116.73	-1.817%	-2.121%	-2.121%		1.92	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.39	136.01	-1.925%	-2.103%	-2.103%	12.944%	2.13	8.32	8.15