

Irish Stock Exchange Daily Bond Index Report

Monday 20 October, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 20-Oct-2014	Previous Close Value 17-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.71	119.10	-0.328%	-0.97%	-0.97%	7.76%	18.71%	5.16	5.10	1.24
All Bond Index (Return)	187.57	188.11	-0.288%	-0.74%	-0.74%	10.03%	87.57%	5.16	5.10	1.24
Under 3 Bond Index (Clean)	97.77	97.77	0.001%	-0.26%	-0.26%	-1.83%	-2.23%	1.88	1.88	0.17
Under 3 Bond Index (Return)	142.10	142.12	-0.015%	-0.07%	-0.07%	-1.75%	42.10%	1.88	1.88	0.17
Under 5 Bond Index (Clean)	109.49	109.65	-0.148%	-0.62%	-0.62%	1.33%	9.49%	3.26	3.25	0.48
Under 5 Bond Index (Return)	163.12	163.33	-0.125%	-0.40%	-0.40%	3.24%	63.12%	3.26	3.25	0.48
Under 10 Bond Index (Clean)	117.03	117.36	-0.285%	-0.88%	-0.88%	6.39%	17.03%	4.61	4.56	0.98
Under 10 Bond Index (Return)	179.99	180.44	-0.245%	-0.65%	-0.65%	8.46%	79.99%	4.61	4.56	0.98
5 Plus Bond Index (Clean)	125.83	126.41	-0.464%	-1.21%	-1.21%	11.32%	25.83%	6.75	6.64	1.54
5 Plus Bond Index (Return)	205.39	206.26	-0.423%	-0.98%	-0.98%	13.77%	105.39%	6.75	6.64	1.54
10 Plus Bond Index (Clean)	132.12	132.89	-0.578%	-1.51%	-1.51%	15.41%	32.12%	8.33	8.16	2.03
10 Plus Bond Index (Return)	226.19	227.39	-0.531%	-1.26%	-1.26%	19.05%	126.19%	8.33	8.16	2.03

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	101.47	3.01	244	104.48	0.00	2,230	2,263	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.78	1.42	62	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.82	2.33	185	109.15	0.00	8,132	8,686	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.56	0.03	2	115.59	5.50	6,389	7,383	7737
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.82	0.03	2	115.85	4.50	9,256	10,720	11139
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.46	1.50	124	118.96	0.00	7,700	9,045	9160
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.73	0.03	2	125.77	5.90	6,767	8,508	8909
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.54	2.28	185	121.82	0.00	11,809	14,116	14385
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	0.03	2	123.85	5.00	9,052	11,209	11664
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.83	2.29	214	120.11	0.00	5,480	6,456	6582
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.44	2.01	216	115.45	0.00	8,137	9,230	9394
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.27	3.27	221	134.54	0.00	11,745	15,418	15802

Irish Stock Exchange Daily Bond Index Report

Monday 20 October, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 20-Oct-2014	Previous Index Price 17-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	101.47	101.49	-0.022%	-0.246%	-0.246%	-3.272%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	106.78	106.79	-0.015%	-0.414%	-0.414%	-5.596%	0.01	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	106.82	106.81	0.007%	-0.259%	-0.259%	-1.400%	0.02	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.56	115.71	-0.134%	-0.587%	-0.587%	1.645%	0.27	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.82	116.07	-0.209%	-0.831%	-0.831%	4.413%	0.49	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.46	117.78	-0.267%	-0.840%	-0.840%	6.835%	0.59	4.29	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.73	126.03	-0.236%	-0.881%	-0.881%	6.993%	0.64	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.54	119.95	-0.346%	-0.895%	-0.895%	9.209%	0.84	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	124.21	-0.312%	-0.952%	-0.952%	10.103%	0.90	5.40	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.83	118.42	-0.502%	-1.226%	-1.226%	13.810%	1.62	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.44	114.14	-0.611%	-1.589%	-1.589%		1.83	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.27	132.03	-0.578%	-1.510%	-1.510%	15.384%	2.03	8.33	8.16

Return Price Performance			Index Price 20-Oct-2014	Previous Index Price 17-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	104.46	0.014%	-0.003%	-0.003%	-3.971%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.14	0.049%	0.013%	0.013%	-6.831%	0.01	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.10	0.041%	-0.023%	-0.023%	-2.173%	0.02	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.59	121.20	-4.628%	-4.842%	-4.842%	0.684%	0.27	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.85	120.55	-3.904%	-4.315%	-4.315%	3.583%	0.49	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.96	119.24	-0.234%	-0.630%	-0.630%	5.917%	0.59	4.29	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.77	131.91	-4.661%	-5.054%	-5.054%	5.942%	0.64	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	121.82	122.19	-0.309%	-0.679%	-0.679%	8.163%	0.84	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	129.20	-4.139%	-4.559%	-4.559%	9.143%	0.90	5.40	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.11	120.68	-0.467%	-1.028%	-1.028%	12.692%	1.62	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.45	116.12	-0.576%	-1.406%	-1.406%		1.83	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.54	135.26	-0.531%	-1.259%	-1.259%	13.918%	2.03	8.33	8.16