

# Irish Stock Exchange Daily Bond Index Report

Thursday 23 October, 2014

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## Bond Indices Performance

Index	Close Value 23-Oct-2014	Previous Close Value 22-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.58	118.78	-0.169%	-1.09%	-1.09%	7.63%	18.58%	5.16	5.10	1.26
All Bond Index (Return)	187.42	187.71	-0.156%	-0.82%	-0.82%	9.94%	87.42%	5.16	5.10	1.26
Under 3 Bond Index (Clean)	97.65	97.71	-0.069%	-0.39%	-0.39%	-1.96%	-2.35%	1.84	1.84	0.20
Under 3 Bond Index (Return)	141.97	142.05	-0.056%	-0.16%	-0.16%	-1.84%	41.97%	1.84	1.84	0.20
Under 5 Bond Index (Clean)	109.35	109.50	-0.139%	-0.75%	-0.75%	1.21%	9.35%	3.23	3.22	0.50
Under 5 Bond Index (Return)	162.98	163.18	-0.126%	-0.49%	-0.49%	3.15%	62.98%	3.23	3.22	0.50
Under 10 Bond Index (Clean)	116.89	117.07	-0.156%	-1.00%	-1.00%	6.27%	16.89%	4.60	4.55	1.01
Under 10 Bond Index (Return)	179.85	180.11	-0.143%	-0.73%	-0.73%	8.38%	79.85%	4.60	4.55	1.01
5 Plus Bond Index (Clean)	125.69	125.94	-0.195%	-1.32%	-1.32%	11.20%	25.69%	6.74	6.64	1.56
5 Plus Bond Index (Return)	205.23	205.60	-0.181%	-1.05%	-1.05%	13.68%	105.23%	6.74	6.64	1.56
10 Plus Bond Index (Clean)	131.97	132.29	-0.243%	-1.62%	-1.62%	15.28%	31.97%	8.31	8.14	2.04
10 Plus Bond Index (Return)	226.01	226.52	-0.226%	-1.34%	-1.34%	18.96%	126.01%	8.31	8.14	2.04

## 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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.40	3.05	247	104.45	0.00	2,230	2,261	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.63	1.49	65	108.12	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.73	2.37	188	109.10	0.00	8,132	8,679	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.32	0.08	5	115.40	0.00	6,389	7,368	7373
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.67	0.06	5	115.73	0.00	9,256	10,706	10712
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.34	1.53	127	118.87	0.00	7,700	9,035	9153
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.57	0.08	5	125.65	0.00	6,767	8,497	8502
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.46	2.32	188	121.78	0.00	11,809	14,107	14380
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.48	0.07	5	123.55	0.00	9,052	11,177	11183
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.77	2.32	217	120.08	0.00	5,480	6,453	6580
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.45	2.04	219	115.49	0.00	8,137	9,231	9397
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.12	3.31	224	134.43	0.00	11,745	15,401	15790



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## Bond Index Constituent

Clean Price Performance			Index Price 23-Oct-2014	Previous Index Price 22-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	101.40	101.45	-0.046%	-0.310%	-0.310%	-3.334%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	106.63	106.72	-0.084%	-0.546%	-0.546%	-5.720%	0.01	0.81	0.81
IE0006857530	0685753	4.6 Treas Bnd 2016	106.73	106.78	-0.042%	-0.341%	-0.341%	-1.482%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.45	-0.106%	-0.789%	-0.789%	1.438%	0.31	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.67	115.93	-0.217%	-0.959%	-0.959%	4.278%	0.51	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.34	117.54	-0.173%	-0.948%	-0.948%	6.719%	0.60	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.57	125.76	-0.153%	-1.009%	-1.009%	6.854%	0.66	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.68	-0.182%	-0.958%	-0.958%	9.141%	0.85	4.93	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.48	123.71	-0.190%	-1.229%	-1.229%	9.794%	0.94	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.77	117.92	-0.131%	-1.277%	-1.277%	13.752%	1.62	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.45	113.66	-0.180%	-1.579%	-1.579%		1.83	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.12	131.44	-0.243%	-1.623%	-1.623%	15.252%	2.04	8.31	8.14

Return Price Performance			Index Price 23-Oct-2014	Previous Index Price 22-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	104.45	104.48	-0.033%	-0.030%	-0.030%	-3.996%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	108.12	108.19	-0.062%	-0.054%	-0.054%	-6.893%	0.01	0.81	0.81
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.13	-0.030%	-0.069%	-0.069%	-2.218%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.40	115.51	-0.093%	-4.998%	-4.998%	0.518%	0.31	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	115.97	-0.207%	-4.408%	-4.408%	3.482%	0.51	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.87	119.06	-0.160%	-0.706%	-0.706%	5.836%	0.60	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.65	125.83	-0.140%	-5.140%	-5.140%	5.846%	0.66	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	121.78	121.98	-0.168%	-0.710%	-0.710%	8.129%	0.85	4.93	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.55	123.77	-0.179%	-4.795%	-4.795%	8.873%	0.94	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.08	120.23	-0.120%	-1.051%	-1.051%	12.666%	1.62	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.49	115.69	-0.169%	-1.372%	-1.372%		1.83	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.43	134.74	-0.226%	-1.337%	-1.337%	13.828%	2.04	8.31	8.14