

Irish Stock Exchange Weekly Bond Index Report

Friday 17 October, 2014

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Bond Indices Performance

Index	Close Value 17-Oct-2014	Week to Date 10-Oct-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.10	-0.29%	-0.65%	-0.65%	8.11%	19.10%	5.17	5.11	1.18	
All Bond Index (Return)	188.11	-0.20%	-0.45%	-0.45%	10.35%	88.11%	5.17	5.11	1.18	
Under 3 Bond Index (Clean)	97.77	-0.09%	-0.26%	-0.26%	-1.83%	-2.23%	1.22	1.22	0.03	
Under 3 Bond Index (Return)	142.12	-0.01%	-0.05%	-0.05%	-1.74%	42.12%	1.22	1.22	0.03	
Under 5 Bond Index (Clean)	109.65	-0.11%	-0.47%	-0.47%	1.48%	9.65%	2.98	2.97	0.38	
Under 5 Bond Index (Return)	163.33	-0.03%	-0.27%	-0.27%	3.37%	63.33%	2.98	2.97	0.38	
Under 10 Bond Index (Clean)	117.36	-0.22%	-0.60%	-0.60%	6.70%	17.36%	4.62	4.57	0.93	
Under 10 Bond Index (Return)	180.44	-0.14%	-0.40%	-0.40%	8.73%	80.44%	4.62	4.57	0.93	
5 Plus Bond Index (Clean)	126.41	-0.39%	-0.75%	-0.75%	11.84%	26.41%	6.46	6.37	1.39	
5 Plus Bond Index (Return)	206.26	-0.30%	-0.56%	-0.56%	14.25%	106.26%	6.46	6.37	1.39	
10 Plus Bond Index (Clean)	132.89	-0.65%	-0.94%	-0.94%	16.08%	32.89%	8.34	8.17	1.96	
10 Plus Bond Index (Return)	227.39	-0.56%	-0.73%	-0.73%	19.69%	127.39%	8.34	8.17	1.96	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt	
										Amt O/S(m)	Clean Price	Dirty Price	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.49	2.97	241	104.46	0.00	2,230	2,263	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.79	1.35	59	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.81	2.29	182	109.10	0.00	8,132	8,686	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.71	5.49	364	121.20	0.00	6,389	7,393	7743
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	4.49	364	120.55	0.00	9,256	10,742	11158
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.78	1.46	121	119.24	0.00	7,700	9,069	9181
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.03	5.88	364	131.91	0.00	6,767	8,528	8926
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.95	2.24	182	122.19	0.00	11,809	14,165	14430
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.21	4.99	364	129.20	0.00	9,052	11,244	11695
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.42	2.26	211	120.68	0.00	5,480	6,489	6612
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.14	1.98	213	116.12	0.00	8,137	9,287	9449
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.03	3.23	218	135.26	0.00	11,745	15,508	15887

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Oct-2014	Week to Date 10-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.49	-0.09%	-0.22%	-0.22%	-3.25%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	106.79	-0.15%	-0.40%	-0.40%	-5.58%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	106.81	-0.09%	-0.27%	-0.27%	-1.41%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.71	-0.10%	-0.45%	-0.45%	1.78%	0.23	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	-0.13%	-0.62%	-0.62%	4.63%	0.43	3.76	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	-0.14%	-0.57%	-0.57%	7.12%	0.53	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.03	-0.35%	-0.65%	-0.65%	7.25%	0.59	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	-0.14%	-0.55%	-0.55%	9.59%	0.77	4.95	4.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.21	-0.25%	-0.64%	-0.64%	10.45%	0.84	5.40	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.42	-0.37%	-0.73%	-0.73%	14.38%	1.55	7.30	7.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.14	-0.53%	-0.98%	-0.98%		1.76	8.16	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.03	-0.65%	-0.94%	-0.94%	16.05%	1.96	8.34	8.17

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Oct-2014	Week to Date 10-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.46	0.00%	-0.02%	-0.02%	-3.98%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	0.00%	-0.04%	-0.04%	-6.88%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	-0.01%	-0.06%	-0.06%	-2.21%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.20	-0.01%	-0.22%	-0.22%	5.57%	0.23	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.55	-0.05%	-0.43%	-0.43%	7.79%	0.43	3.76	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.24	-0.07%	-0.40%	-0.40%	6.17%	0.53	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.91	-0.25%	-0.41%	-0.41%	11.12%	0.59	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	122.19	-0.07%	-0.37%	-0.37%	8.50%	0.77	4.95	4.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.20	-0.17%	-0.44%	-0.44%	13.85%	0.84	5.40	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.68	-0.30%	-0.56%	-0.56%	13.22%	1.55	7.30	7.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.12	-0.46%	-0.83%	-0.83%		1.76	8.16	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.26	-0.56%	-0.73%	-0.73%	14.53%	1.96	8.34	8.17