

# Irish Stock Exchange Weekly Bond Index Report

Friday 24 October, 2014

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## Bond Indices Performance

Index	Close Value 24-Oct-2014	Week to Date 17-Oct-2014	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	118.76	-0.29%	-0.94%	-0.94%	7.80%	18.76%	5.16	5.10	1.23	
All Bond Index (Return)	187.72	-0.21%	-0.66%	-0.66%	10.12%	87.72%	5.16	5.10	1.23	
Under 3 Bond Index (Clean)	97.65	-0.13%	-0.39%	-0.39%	-1.96%	-2.35%	1.84	1.84	0.19	
Under 3 Bond Index (Return)	141.98	-0.09%	-0.15%	-0.15%	-1.83%	41.98%	1.84	1.84	0.19	
Under 5 Bond Index (Clean)	109.40	-0.23%	-0.70%	-0.70%	1.25%	9.40%	3.23	3.22	0.48	
Under 5 Bond Index (Return)	163.07	-0.16%	-0.43%	-0.43%	3.21%	63.07%	3.23	3.22	0.48	
Under 10 Bond Index (Clean)	117.06	-0.26%	-0.85%	-0.85%	6.42%	17.06%	4.60	4.56	0.97	
Under 10 Bond Index (Return)	180.12	-0.18%	-0.58%	-0.58%	8.54%	80.12%	4.60	4.56	0.97	
5 Plus Bond Index (Clean)	125.99	-0.33%	-1.08%	-1.08%	11.47%	25.99%	6.74	6.64	1.52	
5 Plus Bond Index (Return)	205.74	-0.25%	-0.81%	-0.81%	13.96%	105.74%	6.74	6.64	1.52	
10 Plus Bond Index (Clean)	132.24	-0.48%	-1.42%	-1.42%	15.52%	32.24%	8.31	8.14	2.01	
10 Plus Bond Index (Return)	226.49	-0.40%	-1.13%	-1.13%	19.21%	126.49%	8.31	8.14	2.01	

## 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	101.40	3.06	248	104.45	0.00	2,230	2,261	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.61	1.51	66	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.72	2.38	189	109.10	0.00	8,132	8,678	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.34	0.09	6	115.43	0.00	6,389	7,369	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.75	0.07	6	115.82	0.00	9,256	10,713	10720
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.45	1.54	128	118.99	0.00	7,700	9,044	9162
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.67	0.10	6	125.76	0.00	6,767	8,503	8510
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	2.33	189	122.02	0.00	11,809	14,134	14409
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.82	0.08	6	123.90	0.00	9,052	11,208	11215
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.08	2.33	218	120.41	0.00	5,480	6,470	6598
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.79	2.05	220	115.84	0.00	8,137	9,259	9426
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.39	3.33	225	134.72	0.00	11,745	15,433	15823



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Oct-2014	Week to Date 17-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.40	-0.09%	-0.32%	-0.32%	-3.34%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	106.61	-0.17%	-0.57%	-0.57%	-5.74%	0.01	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	106.72	-0.08%	-0.35%	-0.35%	-1.49%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.34	-0.32%	-0.78%	-0.78%	1.45%	0.30	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	-0.27%	-0.89%	-0.89%	4.35%	0.49	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.45	-0.28%	-0.85%	-0.85%	6.82%	0.57	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.67	-0.29%	-0.93%	-0.93%	6.94%	0.64	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	-0.22%	-0.77%	-0.77%	9.35%	0.80	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.82	-0.32%	-0.96%	-0.96%	10.10%	0.89	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.08	-0.29%	-1.01%	-1.01%	14.05%	1.58	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.79	-0.30%	-1.28%	-1.28%		1.79	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.39	-0.48%	-1.42%	-1.42%	15.49%	2.01	8.31	8.14

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Oct-2014	Week to Date 17-Oct-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	-0.01%	-0.02%	-0.02%	-3.99%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	-0.02%	-0.05%	-0.05%	-6.89%	0.01	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	0.00%	-0.07%	-0.07%	-2.22%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.43	-4.76%	-4.97%	-4.97%	0.54%	0.30	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.82	-3.93%	-4.34%	-4.34%	3.56%	0.49	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.99	-0.21%	-0.60%	-0.60%	5.95%	0.57	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.76	-4.66%	-5.05%	-5.05%	5.94%	0.64	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	122.02	-0.14%	-0.51%	-0.51%	8.34%	0.80	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.90	-4.10%	-4.52%	-4.52%	9.19%	0.89	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.41	-0.22%	-0.79%	-0.79%	12.97%	1.58	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.84	-0.24%	-1.07%	-1.07%		1.79	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.72	-0.40%	-1.13%	-1.13%	14.07%	2.01	8.31	8.14