

Irish Stock Exchange Daily Bond Index Report

Thursday 2 October, 2014

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Bond Indices Performance

Index	Close Value 02-Oct-2014	Previous Close Value 01-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.86	119.97	-0.095%	-0.02%	-0.02%	8.80%	19.86%	5.12	5.07	1.07
All Bond Index (Return)	188.97	189.13	-0.082%	0.00%	0.00%	10.86%	88.97%	5.12	5.07	1.07
Under 3 Bond Index (Clean)	97.97	97.99	-0.019%	-0.05%	-0.05%	-1.63%	-2.03%	1.25	1.25	0.00
Under 3 Bond Index (Return)	142.15	142.16	-0.007%	-0.03%	-0.03%	-1.71%	42.15%	1.25	1.25	0.00
Under 5 Bond Index (Clean)	110.11	110.16	-0.045%	-0.06%	-0.06%	1.91%	10.11%	2.96	2.95	0.29
Under 5 Bond Index (Return)	163.72	163.77	-0.032%	-0.03%	-0.03%	3.62%	63.72%	2.96	2.95	0.29
Under 10 Bond Index (Clean)	118.03	118.13	-0.085%	-0.03%	-0.03%	7.31%	18.03%	4.54	4.50	0.82
Under 10 Bond Index (Return)	181.16	181.29	-0.072%	-0.01%	-0.01%	9.16%	81.16%	4.54	4.50	0.82
5 Plus Bond Index (Clean)	127.38	127.54	-0.125%	0.01%	0.01%	12.69%	27.38%	6.41	6.33	1.29
5 Plus Bond Index (Return)	207.47	207.70	-0.111%	0.03%	0.03%	14.92%	107.47%	6.41	6.33	1.29
10 Plus Bond Index (Clean)	134.20	134.40	-0.153%	0.04%	0.04%	17.23%	34.20%	8.38	8.23	1.85
10 Plus Bond Index (Return)	229.21	229.53	-0.139%	0.06%	0.06%	20.64%	129.21%	8.38	8.23	1.85

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	101.67	2.79	226	104.46	0.00	2,230	2,267	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.13	1.01	44	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.04	2.11	167	109.14	0.00	8,132	8,704	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.15	5.26	349	121.40	0.00	6,389	7,421	7757
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.73	4.30	349	121.04	0.00	9,256	10,804	11202
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.40	1.28	106	119.68	0.00	7,700	9,117	9215
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.79	5.64	349	132.43	0.00	6,767	8,580	8961
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.60	2.06	167	122.66	0.00	11,809	14,241	14484
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.97	4.78	349	129.75	0.00	9,052	11,313	11745
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.35	2.09	196	121.44	0.00	5,480	6,540	6654
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.33	1.84	198	117.17	0.00	7,137	8,231	8363
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.34	3.00	203	136.34	0.00	11,745	15,661	16013

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2014	Previous Index Price 01-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	101.67	101.68	-0.013%	-0.047%	-0.047%	-3.079%	0.00	0.37	0.37
IE0004680173	0468017	8.25 Treas Bnd 2015	107.13	107.15	-0.021%	-0.086%	-0.086%	-5.285%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.04	107.06	-0.021%	-0.056%	-0.056%	-1.200%	0.00	1.49	1.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.15	116.19	-0.037%	-0.082%	-0.082%	2.161%	0.16	2.76	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.73	116.79	-0.045%	-0.051%	-0.051%	5.233%	0.32	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.40	118.50	-0.083%	-0.049%	-0.049%	7.687%	0.43	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.79	126.88	-0.065%	-0.045%	-0.045%	7.895%	0.49	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	120.60	120.70	-0.087%	-0.014%	-0.014%	10.180%	0.69	4.99	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	125.11	-0.112%	-0.034%	-0.034%	11.124%	0.75	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.35	119.53	-0.148%	0.050%	0.050%	15.281%	1.45	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.33	115.56	-0.195%	0.052%	0.052%		1.63	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.34	133.54	-0.154%	0.039%	0.039%	17.199%	1.85	8.38	8.23

Return Price Performance			Index Price 02-Oct-2014	Previous Index Price 01-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	104.46	0.000%	-0.022%	-0.022%	-3.989%	0.00	0.37	0.37
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.000%	-0.043%	-0.043%	-6.884%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.15	-0.009%	-0.031%	-0.031%	-2.182%	0.00	1.49	1.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.40	121.43	-0.022%	-0.054%	-0.054%	5.750%	0.16	2.76	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.04	121.08	-0.033%	-0.030%	-0.030%	8.222%	0.32	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.68	119.76	-0.071%	-0.028%	-0.028%	6.559%	0.43	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.43	132.50	-0.050%	-0.019%	-0.019%	11.560%	0.49	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.66	122.75	-0.076%	0.006%	0.006%	8.908%	0.69	4.99	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.75	129.88	-0.098%	-0.012%	-0.012%	14.343%	0.75	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.44	121.61	-0.137%	0.068%	0.068%	13.940%	1.45	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.17	117.39	-0.184%	0.067%	0.067%		1.63	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.34	136.53	-0.139%	0.060%	0.060%	15.440%	1.85	8.38	8.23