

# Irish Stock Exchange Daily Bond Index Report

Monday 6 October, 2014

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## Bond Indices Performance

Index	Close Value 06-Oct-2014	Previous Close Value 03-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.79	119.73	0.050%	-0.08%	-0.08%	8.73%	19.79%	5.12	5.06	1.08
All Bond Index (Return)	188.94	188.79	0.081%	-0.01%	-0.01%	10.84%	88.94%	5.12	5.06	1.08
Under 3 Bond Index (Clean)	97.96	97.96	0.003%	-0.06%	-0.06%	-1.64%	-2.04%	1.25	1.25	0.00
Under 3 Bond Index (Return)	142.20	142.15	0.038%	0.01%	0.01%	-1.68%	42.20%	1.25	1.25	0.00
Under 5 Bond Index (Clean)	110.07	110.03	0.038%	-0.09%	-0.09%	1.87%	10.07%	2.95	2.94	0.30
Under 5 Bond Index (Return)	163.74	163.62	0.070%	-0.02%	-0.02%	3.63%	63.74%	2.95	2.94	0.30
Under 10 Bond Index (Clean)	117.98	117.92	0.055%	-0.07%	-0.07%	7.26%	17.98%	4.53	4.50	0.82
Under 10 Bond Index (Return)	181.16	181.00	0.085%	-0.01%	-0.01%	9.16%	81.16%	4.53	4.50	0.82
5 Plus Bond Index (Clean)	127.28	127.21	0.057%	-0.07%	-0.07%	12.61%	27.28%	6.41	6.32	1.30
5 Plus Bond Index (Return)	207.40	207.22	0.086%	-0.01%	-0.01%	14.88%	107.40%	6.41	6.32	1.30
10 Plus Bond Index (Clean)	134.00	133.97	0.024%	-0.11%	-0.11%	17.06%	34.00%	8.38	8.23	1.87
10 Plus Bond Index (Return)	228.98	228.85	0.056%	-0.04%	-0.04%	20.52%	128.98%	8.38	8.23	1.87

## 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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.66	2.84	230	104.49	0.00	2,230	2,267	2330	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.10	1.10	48	108.20	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.03	2.16	171	109.18	0.00	8,132	8,703	8878	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.10	5.32	353	121.41	0.00	6,389	7,418	7757	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.68	4.35	353	121.03	0.00	9,256	10,799	11202	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.37	1.33	110	119.69	0.00	7,700	9,114	9216	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.81	5.71	353	132.52	0.00	6,767	8,581	8967	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.57	2.11	171	122.68	0.00	11,809	14,238	14487	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.94	4.84	353	129.77	0.00	9,052	11,309	11747	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.18	2.14	200	121.31	0.00	5,480	6,530	6647	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.16	1.88	202	117.04	0.00	7,137	8,219	8353	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.14	3.06	207	136.20	0.00	11,745	15,638	15997	



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Oct-2014	Previous Index Price 03-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	101.66	101.66	-0.003%	-0.062%	-0.062%	-3.093%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	107.10	107.10	0.000%	-0.107%	-0.107%	-5.305%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.03	107.02	0.005%	-0.065%	-0.065%	-1.209%	0.00	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.05	0.039%	-0.125%	-0.125%	2.117%	0.17	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.68	116.63	0.040%	-0.101%	-0.101%	5.181%	0.33	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.37	118.27	0.078%	-0.079%	-0.079%	7.655%	0.44	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.81	126.71	0.077%	-0.032%	-0.032%	7.910%	0.49	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.57	120.46	0.091%	-0.035%	-0.035%	10.158%	0.69	4.98	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.94	124.83	0.091%	-0.062%	-0.062%	11.093%	0.75	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.18	119.15	0.025%	-0.092%	-0.092%	15.117%	1.47	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.16	115.14	0.022%	-0.093%	-0.093%		1.65	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.14	133.11	0.024%	-0.107%	-0.107%	17.028%	1.87	8.38	8.23

Return Price Performance			Index Price 06-Oct-2014	Previous Index Price 03-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	104.49	104.46	0.034%	0.011%	0.011%	-3.957%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.14	0.064%	0.020%	0.020%	-6.824%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.14	0.039%	0.005%	0.005%	-2.146%	0.00	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.41	121.32	0.074%	-0.045%	-0.045%	5.759%	0.17	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	121.03	120.94	0.069%	-0.036%	-0.036%	8.214%	0.33	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.69	119.56	0.108%	-0.017%	-0.017%	6.571%	0.44	4.33	4.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.52	132.37	0.110%	0.043%	0.043%	11.629%	0.49	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.68	122.53	0.120%	0.026%	0.026%	8.931%	0.69	4.98	4.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.77	129.62	0.118%	0.004%	0.004%	14.361%	0.75	5.23	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	121.25	0.051%	-0.038%	-0.038%	13.820%	1.47	7.34	7.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.04	116.99	0.045%	-0.044%	-0.044%		1.65	8.20	8.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.20	136.13	0.056%	-0.040%	-0.040%	15.325%	1.87	8.38	8.23