

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 October, 2014

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Bond Indices Performance

Index	Close Value 07-Oct-2014	Previous Close Value 06-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.54	119.79	-0.210%	-0.29%	-0.29%	8.51%	19.54%	5.11	5.06	1.12
All Bond Index (Return)	188.58	188.94	-0.194%	-0.21%	-0.21%	10.62%	88.58%	5.11	5.06	1.12
Under 3 Bond Index (Clean)	97.94	97.96	-0.024%	-0.09%	-0.09%	-1.66%	-2.06%	1.25	1.25	0.01
Under 3 Bond Index (Return)	142.19	142.20	-0.012%	0.00%	0.00%	-1.69%	42.19%	1.25	1.25	0.01
Under 5 Bond Index (Clean)	109.93	110.07	-0.132%	-0.22%	-0.22%	1.74%	9.93%	2.95	2.94	0.34
Under 5 Bond Index (Return)	163.55	163.74	-0.117%	-0.14%	-0.14%	3.51%	63.55%	2.95	2.94	0.34
Under 10 Bond Index (Clean)	117.74	117.98	-0.204%	-0.28%	-0.28%	7.04%	17.74%	4.53	4.49	0.87
Under 10 Bond Index (Return)	180.81	181.16	-0.188%	-0.20%	-0.20%	8.96%	80.81%	4.53	4.49	0.87
5 Plus Bond Index (Clean)	126.96	127.28	-0.256%	-0.33%	-0.33%	12.32%	26.96%	6.40	6.32	1.34
5 Plus Bond Index (Return)	206.91	207.40	-0.239%	-0.25%	-0.25%	14.61%	106.91%	6.40	6.32	1.34
10 Plus Bond Index (Clean)	133.68	134.00	-0.240%	-0.35%	-0.35%	16.77%	33.68%	8.37	8.22	1.90
10 Plus Bond Index (Return)	228.47	228.98	-0.224%	-0.26%	-0.26%	20.25%	128.47%	8.37	8.22	1.90

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	101.65	2.85	231	104.49	0.00	2,230	2,267	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.08	1.12	49	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.00	2.17	172	109.16	0.00	8,132	8,701	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	116.00	5.33	354	121.33	0.00	6,389	7,411	7752
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.44	4.36	354	120.81	0.00	9,256	10,777	11181
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.11	1.34	111	119.44	0.00	7,700	9,094	9197
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.53	5.72	354	132.25	0.00	6,767	8,562	8949
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.27	2.12	172	122.39	0.00	11,809	14,202	14452
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.62	4.85	354	129.47	0.00	9,052	11,281	11720
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.86	2.15	201	121.00	0.00	5,480	6,513	6630
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.80	1.89	203	116.69	0.00	7,137	8,193	8328
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.82	3.08	208	135.90	0.00	11,745	15,600	15962

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Bond Index Constituent

Clean Price Performance			Index Price 07-Oct-2014	Previous Index Price 06-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	101.65	101.66	-0.010%	-0.072%	-0.072%	-3.103%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	107.08	107.10	-0.025%	-0.132%	-0.132%	-5.329%	0.01	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	107.00	107.03	-0.028%	-0.093%	-0.093%	-1.237%	0.01	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.00	116.10	-0.086%	-0.211%	-0.211%	2.029%	0.19	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.44	116.68	-0.199%	-0.300%	-0.300%	4.972%	0.38	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.11	118.37	-0.220%	-0.298%	-0.298%	7.419%	0.49	4.33	4.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.53	126.81	-0.222%	-0.254%	-0.254%	7.670%	0.54	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.27	120.57	-0.255%	-0.290%	-0.290%	9.876%	0.74	4.98	4.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.62	124.94	-0.252%	-0.314%	-0.314%	10.812%	0.80	5.23	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	119.18	-0.271%	-0.363%	-0.363%	14.805%	1.51	7.33	7.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.80	115.16	-0.317%	-0.409%	-0.409%		1.69	8.19	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.82	133.14	-0.240%	-0.347%	-0.347%	16.746%	1.90	8.37	8.22

Return Price Performance			Index Price 07-Oct-2014	Previous Index Price 06-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	104.49	0.002%	0.013%	0.013%	-3.955%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	-0.004%	0.017%	0.017%	-6.828%	0.01	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.18	-0.016%	-0.010%	-0.010%	-2.161%	0.01	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.33	121.41	-0.070%	-0.115%	-0.115%	5.685%	0.19	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.81	121.03	-0.182%	-0.218%	-0.218%	8.018%	0.38	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.44	119.69	-0.207%	-0.224%	-0.224%	6.350%	0.49	4.33	4.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.25	132.52	-0.201%	-0.158%	-0.158%	11.405%	0.54	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.39	122.68	-0.240%	-0.214%	-0.214%	8.669%	0.74	4.98	4.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.47	129.77	-0.232%	-0.228%	-0.228%	14.095%	0.80	5.23	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	121.31	-0.256%	-0.294%	-0.294%	13.528%	1.51	7.33	7.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.69	117.04	-0.304%	-0.348%	-0.348%		1.69	8.19	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.90	136.20	-0.224%	-0.263%	-0.263%	15.067%	1.90	8.37	8.22