

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 October, 2014

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Bond Indices Performance

Index	Close Value 08-Oct-2014	Previous Close Value 07-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.57	119.54	0.031%	-0.26%	-0.26%	8.54%	19.57%	5.11	5.05	1.11
All Bond Index (Return)	188.66	188.58	0.041%	-0.17%	-0.17%	10.67%	88.66%	5.11	5.05	1.11
Under 3 Bond Index (Clean)	97.92	97.94	-0.018%	-0.11%	-0.11%	-1.68%	-2.08%	1.25	1.25	0.01
Under 3 Bond Index (Return)	142.18	142.19	-0.006%	-0.01%	-0.01%	-1.70%	42.18%	1.25	1.25	0.01
Under 5 Bond Index (Clean)	109.91	109.93	-0.020%	-0.24%	-0.24%	1.72%	9.91%	2.95	2.94	0.34
Under 5 Bond Index (Return)	163.53	163.55	-0.009%	-0.15%	-0.15%	3.50%	63.53%	2.95	2.94	0.34
Under 10 Bond Index (Clean)	117.77	117.74	0.030%	-0.25%	-0.25%	7.07%	17.77%	4.53	4.49	0.86
Under 10 Bond Index (Return)	180.88	180.81	0.039%	-0.16%	-0.16%	9.00%	80.88%	4.53	4.49	0.86
5 Plus Bond Index (Clean)	127.03	126.96	0.061%	-0.26%	-0.26%	12.39%	27.03%	6.40	6.32	1.33
5 Plus Bond Index (Return)	207.05	206.91	0.070%	-0.18%	-0.18%	14.69%	107.05%	6.40	6.32	1.33
10 Plus Bond Index (Clean)	133.73	133.68	0.040%	-0.31%	-0.31%	16.82%	33.73%	8.37	8.22	1.89
10 Plus Bond Index (Return)	228.58	228.47	0.050%	-0.21%	-0.21%	20.31%	128.58%	8.37	8.22	1.89

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	101.63	2.86	232	104.49	0.00	2,230	2,266	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	107.06	1.15	50	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.98	2.18	173	109.16	0.00	8,132	8,699	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.94	5.35	355	121.29	0.00	6,389	7,407	7749
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.39	4.38	355	120.77	0.00	9,256	10,773	11178
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.14	1.35	112	119.49	0.00	7,700	9,097	9201
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.63	5.74	355	132.37	0.00	6,767	8,569	8957
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.32	2.13	173	122.46	0.00	11,809	14,209	14460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.71	4.86	355	129.57	0.00	9,052	11,288	11728
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.93	2.16	202	121.09	0.00	5,480	6,517	6635
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.91	1.90	204	116.81	0.00	7,137	8,201	8337
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.87	3.09	209	135.97	0.00	11,745	15,606	15970

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Bond Index Constituent

Clean Price Performance			Index Price 08-Oct-2014	Previous Index Price 07-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	101.63	101.65	-0.015%	-0.087%	-0.087%	-3.117%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	107.06	107.08	-0.018%	-0.150%	-0.150%	-5.346%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	106.98	107.00	-0.019%	-0.112%	-0.112%	-1.255%	0.01	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.94	116.00	-0.049%	-0.260%	-0.260%	1.979%	0.20	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.39	116.44	-0.046%	-0.345%	-0.345%	4.924%	0.39	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.14	118.11	0.032%	-0.266%	-0.266%	7.454%	0.48	4.32	4.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.63	126.53	0.081%	-0.173%	-0.173%	7.756%	0.52	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.32	120.27	0.048%	-0.242%	-0.242%	9.929%	0.73	4.98	4.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.71	124.62	0.066%	-0.248%	-0.248%	10.885%	0.78	5.22	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.93	118.86	0.061%	-0.302%	-0.302%	14.875%	1.50	7.33	7.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.91	114.80	0.098%	-0.312%	-0.312%		1.68	8.19	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.87	132.82	0.040%	-0.308%	-0.308%	16.793%	1.89	8.37	8.22

Return Price Performance			Index Price 08-Oct-2014	Previous Index Price 07-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	-0.003%	0.011%	0.011%	-3.958%	0.00	0.36	0.36
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	0.004%	0.020%	0.020%	-6.824%	0.00	0.86	0.86
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.16	-0.007%	-0.017%	-0.017%	-2.168%	0.01	1.48	1.48
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.29	121.33	-0.035%	-0.150%	-0.150%	5.648%	0.20	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.77	120.81	-0.033%	-0.251%	-0.251%	7.982%	0.39	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.49	119.44	0.042%	-0.182%	-0.182%	6.395%	0.48	4.32	4.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.37	132.25	0.089%	-0.069%	-0.069%	11.504%	0.52	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	122.46	122.39	0.056%	-0.158%	-0.158%	8.730%	0.73	4.98	4.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.57	129.47	0.074%	-0.154%	-0.154%	14.180%	0.78	5.22	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.09	121.00	0.069%	-0.226%	-0.226%	13.606%	1.50	7.33	7.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.81	116.69	0.105%	-0.244%	-0.244%		1.68	8.19	8.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.97	135.90	0.050%	-0.214%	-0.214%	15.124%	1.89	8.37	8.22