

# Irish Stock Exchange Daily Bond Index Report

Monday 13 October, 2014

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## Bond Indices Performance

Index	Close Value 13-Oct-2014	Previous Close Value 10-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.31	119.44	-0.115%	-0.48%	-0.48%	8.30%	19.31%	5.13	5.07	1.16
All Bond Index (Return)	188.35	188.50	-0.080%	-0.33%	-0.33%	10.49%	88.35%	5.13	5.07	1.16
Under 3 Bond Index (Clean)	97.84	97.86	-0.019%	-0.19%	-0.19%	-1.76%	-2.16%	1.23	1.23	0.03
Under 3 Bond Index (Return)	142.15	142.13	0.016%	-0.03%	-0.03%	-1.72%	42.15%	1.23	1.23	0.03
Under 5 Bond Index (Clean)	109.71	109.78	-0.056%	-0.42%	-0.42%	1.54%	9.71%	2.93	2.92	0.38
Under 5 Bond Index (Return)	163.34	163.38	-0.022%	-0.26%	-0.26%	3.38%	63.34%	2.93	2.92	0.38
Under 10 Bond Index (Clean)	117.51	117.62	-0.097%	-0.47%	-0.47%	6.83%	17.51%	4.56	4.52	0.92
Under 10 Bond Index (Return)	180.58	180.69	-0.063%	-0.33%	-0.33%	8.82%	80.58%	4.56	4.52	0.92
5 Plus Bond Index (Clean)	126.72	126.90	-0.148%	-0.51%	-0.51%	12.11%	26.72%	6.41	6.33	1.37
5 Plus Bond Index (Return)	206.65	206.89	-0.113%	-0.37%	-0.37%	14.47%	106.65%	6.41	6.33	1.37
10 Plus Bond Index (Clean)	133.47	133.75	-0.211%	-0.50%	-0.50%	16.59%	33.47%	8.36	8.20	1.91
10 Plus Bond Index (Return)	228.27	228.66	-0.173%	-0.35%	-0.35%	20.15%	128.27%	8.36	8.20	1.91

## 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	101.56	2.92	237	104.48	0.00	2,230	2,265	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.94	1.26	55	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.89	2.24	178	109.13	0.00	8,132	8,692	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.74	5.43	360	121.17	0.00	6,389	7,395	7742
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.12	4.44	360	120.55	0.00	9,256	10,747	11158
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.88	1.41	117	119.29	0.00	7,700	9,077	9185
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.31	5.82	360	132.13	0.00	6,767	8,547	8941
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.02	2.20	178	122.22	0.00	11,809	14,173	14432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.38	4.93	360	129.31	0.00	9,052	11,259	11705
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.66	2.21	207	120.87	0.00	5,480	6,502	6623
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.54	1.95	209	116.48	0.00	8,137	9,320	9478
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.61	3.17	214	135.78	0.00	11,745	15,576	15948



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Oct-2014	Previous Index Price 10-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	101.56	101.58	-0.020%	-0.155%	-0.155%	-3.184%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	106.94	106.96	-0.018%	-0.264%	-0.264%	-5.453%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	106.89	106.91	-0.019%	-0.193%	-0.193%	-1.336%	0.03	1.47	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.74	115.83	-0.071%	-0.428%	-0.428%	1.808%	0.24	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	116.22	-0.086%	-0.581%	-0.581%	4.676%	0.44	3.64	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.88	117.95	-0.057%	-0.490%	-0.490%	7.213%	0.52	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.31	126.47	-0.125%	-0.426%	-0.426%	7.484%	0.56	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.02	120.12	-0.086%	-0.493%	-0.493%	9.652%	0.77	4.96	4.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.38	124.52	-0.116%	-0.510%	-0.510%	10.595%	0.83	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.66	118.86	-0.175%	-0.531%	-0.531%	14.612%	1.52	7.31	7.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.54	114.74	-0.177%	-0.638%	-0.638%		1.72	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.61	132.89	-0.211%	-0.503%	-0.503%	16.564%	1.91	8.36	8.20

Return Price Performance			Index Price 13-Oct-2014	Previous Index Price 10-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	104.48	104.47	0.016%	0.003%	0.003%	-3.965%	0.00	0.35	0.35
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.15	0.045%	0.013%	0.013%	-6.831%	0.01	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.11	0.016%	-0.039%	-0.039%	-2.190%	0.03	1.47	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.17	121.20	-0.031%	-0.249%	-0.249%	5.543%	0.24	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.55	120.62	-0.052%	-0.428%	-0.428%	7.791%	0.44	3.64	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.29	119.32	-0.026%	-0.353%	-0.353%	6.212%	0.52	4.31	4.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.13	132.24	-0.082%	-0.249%	-0.249%	11.303%	0.56	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.22	122.28	-0.053%	-0.354%	-0.354%	8.517%	0.77	4.96	4.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.31	129.41	-0.080%	-0.354%	-0.354%	13.952%	0.83	5.21	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.87	121.04	-0.145%	-0.406%	-0.406%	13.401%	1.52	7.31	7.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.48	116.66	-0.149%	-0.524%	-0.524%		1.72	8.18	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.78	136.01	-0.173%	-0.350%	-0.350%	14.967%	1.91	8.36	8.20