

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 October, 2014

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## Bond Indices Performance

Index	Close Value 15-Oct-2014	Previous Close Value 14-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.43	119.58	-0.129%	-0.38%	-0.38%	8.41%	19.43%	5.12	5.07	1.14
All Bond Index (Return)	188.57	188.79	-0.115%	-0.21%	-0.21%	10.62%	88.57%	5.12	5.07	1.14
Under 3 Bond Index (Clean)	97.82	97.83	-0.014%	-0.21%	-0.21%	-1.78%	-2.18%	1.23	1.23	0.03
Under 3 Bond Index (Return)	142.15	142.15	-0.002%	-0.03%	-0.03%	-1.72%	42.15%	1.23	1.23	0.03
Under 5 Bond Index (Clean)	109.75	109.80	-0.046%	-0.38%	-0.38%	1.58%	9.75%	2.93	2.92	0.36
Under 5 Bond Index (Return)	163.44	163.49	-0.034%	-0.21%	-0.21%	3.44%	63.44%	2.93	2.92	0.36
Under 10 Bond Index (Clean)	117.61	117.74	-0.108%	-0.38%	-0.38%	6.93%	17.61%	4.56	4.52	0.89
Under 10 Bond Index (Return)	180.78	180.95	-0.094%	-0.22%	-0.22%	8.94%	80.78%	4.56	4.52	0.89
5 Plus Bond Index (Clean)	126.89	127.12	-0.177%	-0.38%	-0.38%	12.26%	26.89%	6.41	6.33	1.34
5 Plus Bond Index (Return)	206.98	207.31	-0.162%	-0.21%	-0.21%	14.65%	106.98%	6.41	6.33	1.34
10 Plus Bond Index (Clean)	133.67	134.00	-0.248%	-0.35%	-0.35%	16.77%	33.67%	8.35	8.20	1.89
10 Plus Bond Index (Return)	228.65	229.18	-0.231%	-0.18%	-0.18%	20.35%	128.65%	8.35	8.20	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	101.52	2.95	239	104.47	0.00	2,230	2,264	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.88	1.31	57	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.87	2.27	180	109.13	0.00	8,132	8,690	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.77	5.46	362	121.22	0.00	6,389	7,396	7745
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.20	4.46	362	120.66	0.00	9,256	10,755	11168
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.97	1.44	119	119.40	0.00	7,700	9,084	9194
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.40	5.85	362	132.25	0.00	6,767	8,553	8949
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.20	2.22	180	122.42	0.00	11,809	14,194	14456
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.54	4.96	362	129.50	0.00	9,052	11,273	11722
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	2.23	209	121.01	0.00	5,480	6,509	6631
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.77	1.97	211	116.73	0.00	8,137	9,339	9499
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.81	3.20	216	136.01	0.00	11,745	15,599	15975



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Oct-2014	Previous Index Price 14-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	101.52	101.55	-0.025%	-0.195%	-0.195%	-3.222%	0.03	0.34	0.34
IE0004680173	0468017	8.25 Treas Bnd 2015	106.88	106.91	-0.030%	-0.321%	-0.321%	-5.507%	0.03	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	106.87	106.88	-0.012%	-0.215%	-0.215%	-1.357%	0.03	1.46	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.77	115.79	-0.020%	-0.409%	-0.409%	1.827%	0.23	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.20	116.24	-0.037%	-0.508%	-0.508%	4.753%	0.41	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.97	118.11	-0.119%	-0.414%	-0.414%	7.294%	0.50	4.30	4.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.40	126.55	-0.119%	-0.355%	-0.355%	7.561%	0.54	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.20	120.32	-0.097%	-0.346%	-0.346%	9.815%	0.74	4.96	4.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.54	124.78	-0.188%	-0.380%	-0.380%	10.739%	0.80	5.20	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	119.07	-0.246%	-0.426%	-0.426%	14.732%	1.51	7.31	7.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.77	114.96	-0.170%	-0.435%	-0.435%		1.69	8.17	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.81	133.14	-0.248%	-0.353%	-0.353%	16.740%	1.89	8.35	8.20

Return Price Performance			Index Price 15-Oct-2014	Previous Index Price 14-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	104.47	104.48	-0.011%	-0.011%	-0.011%	-3.979%	0.03	0.34	0.34
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.19	-0.008%	-0.001%	-0.001%	-6.844%	0.03	0.84	0.84
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.000%	-0.038%	-0.038%	-2.188%	0.03	1.46	1.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.22	121.23	-0.006%	-0.205%	-0.205%	5.590%	0.23	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.66	120.69	-0.025%	-0.337%	-0.337%	7.889%	0.41	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.40	119.53	-0.107%	-0.258%	-0.258%	6.314%	0.50	4.30	4.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	132.25	132.39	-0.100%	-0.156%	-0.156%	11.407%	0.54	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	122.42	122.52	-0.086%	-0.189%	-0.189%	8.696%	0.74	4.96	4.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.50	129.72	-0.170%	-0.207%	-0.207%	14.119%	0.80	5.20	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.01	121.30	-0.232%	-0.286%	-0.286%	13.538%	1.51	7.31	7.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.73	116.92	-0.159%	-0.310%	-0.310%		1.69	8.17	8.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	136.32	-0.231%	-0.182%	-0.182%	15.160%	1.89	8.35	8.20