

Irish Stock Exchange Daily Bond Index Report

Friday 17 October, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 17-Oct-2014	Previous Close Value 16-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.10	118.33	0.650%	-0.65%	-0.65%	8.11%	19.10%	5.17	5.11	1.18
All Bond Index (Return)	188.11	186.91	0.643%	-0.45%	-0.45%	10.35%	88.11%	5.17	5.11	1.18
Under 3 Bond Index (Clean)	97.77	97.79	-0.013%	-0.26%	-0.26%	-1.83%	-2.23%	1.22	1.22	0.03
Under 3 Bond Index (Return)	142.12	142.12	-0.001%	-0.05%	-0.05%	-1.74%	42.12%	1.22	1.22	0.03
Under 5 Bond Index (Clean)	109.65	109.44	0.193%	-0.47%	-0.47%	1.48%	9.65%	2.98	2.97	0.38
Under 5 Bond Index (Return)	163.33	163.00	0.198%	-0.27%	-0.27%	3.37%	63.33%	2.98	2.97	0.38
Under 10 Bond Index (Clean)	117.36	116.76	0.514%	-0.60%	-0.60%	6.70%	17.36%	4.62	4.57	0.93
Under 10 Bond Index (Return)	180.44	179.52	0.511%	-0.40%	-0.40%	8.73%	80.44%	4.62	4.57	0.93
5 Plus Bond Index (Clean)	126.41	125.26	0.919%	-0.75%	-0.75%	11.84%	26.41%	6.46	6.37	1.39
5 Plus Bond Index (Return)	206.26	204.41	0.905%	-0.56%	-0.56%	14.25%	106.26%	6.46	6.37	1.39
10 Plus Bond Index (Clean)	132.89	131.02	1.423%	-0.94%	-0.94%	16.08%	32.89%	8.34	8.17	1.96
10 Plus Bond Index (Return)	227.39	224.25	1.400%	-0.73%	-0.73%	19.69%	127.39%	8.34	8.17	1.96

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	101.49	2.97	241	104.46	0.00	2,230	2,263	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.79	1.35	59	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.81	2.29	182	109.10	0.00	8,132	8,686	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.71	5.49	364	121.20	0.00	6,389	7,393	7743
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	4.49	364	120.55	0.00	9,256	10,742	11158
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.78	1.46	121	119.24	0.00	7,700	9,069	9181
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.03	5.88	364	131.91	0.00	6,767	8,528	8926
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.95	2.24	182	122.19	0.00	11,809	14,165	14430
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.21	4.99	364	129.20	0.00	9,052	11,244	11695
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.42	2.26	211	120.68	0.00	5,480	6,489	6612
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.14	1.98	213	116.12	0.00	8,137	9,287	9449
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.03	3.23	218	135.26	0.00	11,745	15,508	15887

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Bond Index Constituent

Clean Price Performance			Index Price 17-Oct-2014	Previous Index Price 16-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	101.49	101.50	-0.010%	-0.224%	-0.224%	-3.251%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	106.79	106.82	-0.022%	-0.399%	-0.399%	-5.582%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	106.81	106.83	-0.014%	-0.266%	-0.266%	-1.408%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.71	115.53	0.156%	-0.453%	-0.453%	1.781%	0.23	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	115.73	0.289%	-0.623%	-0.623%	4.631%	0.43	3.76	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	117.36	0.358%	-0.574%	-0.574%	7.122%	0.53	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.03	125.50	0.420%	-0.646%	-0.646%	7.246%	0.59	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	119.25	0.587%	-0.551%	-0.551%	9.588%	0.77	4.95	4.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.21	123.52	0.559%	-0.642%	-0.642%	10.448%	0.84	5.40	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.42	117.08	1.146%	-0.728%	-0.728%	14.385%	1.55	7.30	7.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.14	112.64	1.329%	-0.985%	-0.985%		1.76	8.16	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.03	130.18	1.423%	-0.938%	-0.938%	16.055%	1.96	8.34	8.17

Return Price Performance			Index Price 17-Oct-2014	Previous Index Price 16-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	104.46	104.46	0.002%	-0.017%	-0.017%	-3.985%	0.00	0.33	0.33
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	-0.001%	-0.036%	-0.036%	-6.877%	0.02	0.83	0.83
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.11	-0.002%	-0.064%	-0.064%	-2.214%	0.03	1.45	1.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	121.20	121.00	0.161%	-0.224%	-0.224%	5.570%	0.23	2.85	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	120.55	120.21	0.290%	-0.428%	-0.428%	7.791%	0.43	3.76	3.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.24	118.80	0.364%	-0.397%	-0.397%	6.166%	0.53	4.29	4.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	131.91	131.37	0.414%	-0.411%	-0.411%	11.122%	0.59	4.53	4.50
IE0034074488	3407448	4.5 Treas Bnd 2020	122.19	121.48	0.586%	-0.371%	-0.371%	8.498%	0.77	4.95	4.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	129.20	128.50	0.548%	-0.438%	-0.438%	13.855%	0.84	5.40	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.68	119.32	1.135%	-0.564%	-0.564%	13.221%	1.55	7.30	7.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.12	114.61	1.315%	-0.834%	-0.834%		1.76	8.16	8.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.26	133.39	1.400%	-0.732%	-0.732%	14.525%	1.96	8.34	8.17