

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 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 21-Oct-2014	Previous Close Value 20-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.52	118.71	-0.160%	-1.13%	-1.13%	7.58%	18.52%	5.17	5.11	1.27
All Bond Index (Return)	187.29	187.57	-0.147%	-0.89%	-0.89%	9.87%	87.29%	5.17	5.11	1.27
Under 3 Bond Index (Clean)	97.70	97.77	-0.080%	-0.34%	-0.34%	-1.91%	-2.31%	1.86	1.85	0.21
Under 3 Bond Index (Return)	142.00	142.10	-0.066%	-0.14%	-0.14%	-1.82%	42.00%	1.86	1.85	0.21
Under 5 Bond Index (Clean)	109.40	109.49	-0.079%	-0.70%	-0.70%	1.25%	9.40%	3.25	3.23	0.50
Under 5 Bond Index (Return)	163.01	163.12	-0.067%	-0.47%	-0.47%	3.17%	63.01%	3.25	3.23	0.50
Under 10 Bond Index (Clean)	116.88	117.03	-0.121%	-1.00%	-1.00%	6.26%	16.88%	4.61	4.57	1.01
Under 10 Bond Index (Return)	179.80	179.99	-0.109%	-0.76%	-0.76%	8.35%	79.80%	4.61	4.57	1.01
5 Plus Bond Index (Clean)	125.54	125.83	-0.227%	-1.44%	-1.44%	11.07%	25.54%	6.75	6.65	1.58
5 Plus Bond Index (Return)	204.95	205.39	-0.213%	-1.19%	-1.19%	13.52%	104.95%	6.75	6.65	1.58
10 Plus Bond Index (Clean)	131.62	132.12	-0.381%	-1.89%	-1.89%	14.97%	31.62%	8.32	8.15	2.08
10 Plus Bond Index (Return)	225.37	226.19	-0.361%	-1.62%	-1.62%	18.62%	125.37%	8.32	8.15	2.08

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.46	3.02	245	104.48	0.00	2,230	2,262	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.74	1.44	63	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.78	2.34	186	109.12	0.00	8,132	8,683	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.38	0.05	3	115.43	0.00	6,389	7,372	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.80	0.04	3	115.84	0.00	9,256	10,718	10721
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.36	1.51	125	118.86	0.00	7,700	9,036	9152
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.55	0.05	3	125.60	0.00	6,767	8,496	8499
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.45	2.29	186	121.74	0.00	11,809	14,105	14376
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.50	0.04	3	123.54	0.00	9,052	11,179	11183
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.54	2.30	215	119.84	0.00	5,480	6,441	6566
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.27	2.02	217	115.29	0.00	8,137	9,217	9381
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.77	3.28	222	134.05	0.00	11,745	15,359	15745

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 October, 2014

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

Bond Index Constituent

Clean Price Performance			Index Price 21-Oct-2014	Previous Index Price 20-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	101.46	101.47	-0.008%	-0.254%	-0.254%	-3.279%	0.00	0.32	0.32
IE0004680173	0468017	8.25 Treas Bnd 2015	106.74	106.78	-0.030%	-0.444%	-0.444%	-5.624%	0.02	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	106.78	106.82	-0.037%	-0.296%	-0.296%	-1.437%	0.03	1.44	1.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.38	115.56	-0.151%	-0.737%	-0.737%	1.491%	0.32	2.84	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.80	115.82	-0.020%	-0.850%	-0.850%	4.392%	0.49	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.36	117.46	-0.092%	-0.931%	-0.931%	6.737%	0.61	4.29	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.55	125.73	-0.143%	-1.022%	-1.022%	6.840%	0.67	4.52	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.45	119.54	-0.073%	-0.968%	-0.968%	9.130%	0.86	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.50	123.83	-0.264%	-1.213%	-1.213%	9.812%	0.94	5.39	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.54	117.83	-0.242%	-1.465%	-1.465%	13.535%	1.65	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.27	113.44	-0.145%	-1.732%	-1.732%		1.85	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.77	131.27	-0.381%	-1.885%	-1.885%	14.944%	2.08	8.32	8.15

Return Price Performance			Index Price 21-Oct-2014	Previous Index Price 20-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	104.48	0.005%	0.002%	0.002%	-3.966%	0.00	0.32	0.32
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.20	-0.008%	0.005%	0.005%	-6.839%	0.02	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.15	-0.025%	-0.048%	-0.048%	-2.198%	0.03	1.44	1.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.43	115.59	-0.138%	-4.973%	-4.973%	0.544%	0.32	2.84	2.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.84	115.85	-0.009%	-4.323%	-4.323%	3.574%	0.49	3.76	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.86	118.96	-0.080%	-0.709%	-0.709%	5.833%	0.61	4.29	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.60	125.77	-0.130%	-5.177%	-5.177%	5.804%	0.67	4.52	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	121.74	121.82	-0.062%	-0.740%	-0.740%	8.096%	0.86	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.54	123.85	-0.253%	-4.800%	-4.800%	8.867%	0.94	5.39	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.84	120.11	-0.229%	-1.255%	-1.255%	12.434%	1.65	7.29	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.29	115.45	-0.135%	-1.539%	-1.539%		1.85	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.05	134.54	-0.361%	-1.616%	-1.616%	13.506%	2.08	8.32	8.15