

# Irish Stock Exchange Daily Bond Index Report

Wednesday 22 October, 2014

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## Bond Indices Performance

Index	Close Value 22-Oct-2014	Previous Close Value 21-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.78	118.52	0.214%	-0.92%	-0.92%	7.82%	18.78%	5.17	5.11	1.23
All Bond Index (Return)	187.71	187.29	0.222%	-0.67%	-0.67%	10.11%	87.71%	5.17	5.11	1.23
Under 3 Bond Index (Clean)	97.71	97.70	0.019%	-0.32%	-0.32%	-1.89%	-2.29%	1.86	1.85	0.19
Under 3 Bond Index (Return)	142.05	142.00	0.031%	-0.10%	-0.10%	-1.79%	42.05%	1.86	1.85	0.19
Under 5 Bond Index (Clean)	109.50	109.40	0.093%	-0.61%	-0.61%	1.35%	9.50%	3.25	3.23	0.47
Under 5 Bond Index (Return)	163.18	163.01	0.104%	-0.36%	-0.36%	3.28%	63.18%	3.25	3.23	0.47
Under 10 Bond Index (Clean)	117.07	116.88	0.163%	-0.84%	-0.84%	6.44%	17.07%	4.61	4.57	0.98
Under 10 Bond Index (Return)	180.11	179.80	0.171%	-0.59%	-0.59%	8.53%	80.11%	4.61	4.57	0.98
5 Plus Bond Index (Clean)	125.94	125.54	0.315%	-1.13%	-1.13%	11.42%	25.94%	6.75	6.65	1.53
5 Plus Bond Index (Return)	205.60	204.95	0.320%	-0.87%	-0.87%	13.89%	105.60%	6.75	6.65	1.53
10 Plus Bond Index (Clean)	132.29	131.62	0.512%	-1.38%	-1.38%	15.56%	32.29%	8.32	8.16	2.01
10 Plus Bond Index (Return)	226.52	225.37	0.511%	-1.11%	-1.11%	19.23%	126.52%	8.32	8.16	2.01

## 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	101.45	3.03	246	104.48	0.00	2,230	2,262	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.72	1.47	64	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.78	2.36	187	109.13	0.00	8,132	8,683	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.45	0.06	4	115.51	0.00	6,389	7,376	7380
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.93	0.05	4	115.97	0.00	9,256	10,730	10734
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.54	1.52	126	119.06	0.00	7,700	9,050	9167
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.76	0.07	4	125.83	0.00	6,767	8,510	8514
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.68	2.31	187	121.98	0.00	11,809	14,133	14405
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.71	0.06	4	123.77	0.00	9,052	11,198	11203
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.92	2.31	216	120.23	0.00	5,480	6,461	6588
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.66	2.03	218	115.69	0.00	8,137	9,248	9413
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.44	3.30	223	134.74	0.00	11,745	15,438	15826



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Oct-2014	Previous Index Price 21-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	101.45	101.46	-0.010%	-0.263%	-0.263%	-3.289%	0.00	0.32	0.32
IE0004680173	0468017	8.25 Treas Bnd 2015	106.72	106.74	-0.018%	-0.462%	-0.462%	-5.641%	0.02	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	106.78	106.78	-0.003%	-0.299%	-0.299%	-1.440%	0.03	1.44	1.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.45	115.38	0.054%	-0.684%	-0.684%	1.545%	0.29	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.93	115.80	0.108%	-0.743%	-0.743%	4.505%	0.46	3.75	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	117.36	0.156%	-0.777%	-0.777%	6.903%	0.57	4.28	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.76	125.55	0.167%	-0.857%	-0.857%	7.019%	0.63	4.52	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	119.68	119.45	0.193%	-0.777%	-0.777%	9.340%	0.81	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.71	123.50	0.174%	-1.041%	-1.041%	10.003%	0.91	5.39	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.92	117.54	0.323%	-1.147%	-1.147%	13.902%	1.60	7.28	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.66	113.27	0.337%	-1.401%	-1.401%		1.81	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.44	130.77	0.512%	-1.383%	-1.383%	15.533%	2.01	8.32	8.16

Return Price Performance			Index Price 22-Oct-2014	Previous Index Price 21-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	0.002%	0.004%	0.004%	-3.964%	0.00	0.32	0.32
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.004%	0.008%	0.008%	-6.836%	0.02	0.82	0.82
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.12	0.009%	-0.038%	-0.038%	-2.189%	0.03	1.44	1.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.51	115.43	0.067%	-4.910%	-4.910%	0.611%	0.29	2.84	2.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.97	115.84	0.118%	-4.210%	-4.210%	3.696%	0.46	3.75	3.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.06	118.86	0.163%	-0.547%	-0.547%	6.006%	0.57	4.28	4.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.83	125.60	0.180%	-5.007%	-5.007%	5.994%	0.63	4.52	4.49
IE0034074488	3407448	4.5 Treas Bnd 2020	121.98	121.74	0.199%	-0.543%	-0.543%	8.311%	0.81	4.94	4.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.77	123.54	0.185%	-4.624%	-4.624%	9.068%	0.91	5.39	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.23	119.84	0.326%	-0.933%	-0.933%	12.801%	1.60	7.28	7.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.69	115.29	0.340%	-1.204%	-1.204%		1.81	8.15	8.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.74	134.05	0.511%	-1.113%	-1.113%	14.086%	2.01	8.32	8.16