

Irish Stock Exchange Daily Bond Index Report

Monday 3 November, 2014

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Bond Indices Performance

Index	Close Value 03-Nov-2014	Previous Close Value 31-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.79	119.00	-0.180%	-0.18%	-0.91%	7.83%	18.79%	5.15	5.09	1.21
All Bond Index (Return)	187.97	188.25	-0.146%	-0.15%	-0.53%	10.27%	87.97%	5.15	5.09	1.21
Under 3 Bond Index (Clean)	97.47	97.52	-0.047%	-0.05%	-0.56%	-2.13%	-2.53%	1.82	1.82	0.25
Under 3 Bond Index (Return)	141.90	141.92	-0.010%	-0.01%	-0.20%	-1.89%	41.90%	1.82	1.82	0.25
Under 5 Bond Index (Clean)	109.26	109.36	-0.091%	-0.09%	-0.83%	1.12%	9.26%	3.21	3.20	0.50
Under 5 Bond Index (Return)	163.05	163.14	-0.056%	-0.06%	-0.44%	3.20%	63.05%	3.21	3.20	0.50
Under 10 Bond Index (Clean)	117.01	117.20	-0.162%	-0.16%	-0.89%	6.38%	17.01%	4.58	4.54	0.97
Under 10 Bond Index (Return)	180.24	180.47	-0.129%	-0.13%	-0.51%	8.61%	80.24%	4.58	4.54	0.97
5 Plus Bond Index (Clean)	126.20	126.52	-0.252%	-0.25%	-0.92%	11.65%	26.20%	6.73	6.63	1.49
5 Plus Bond Index (Return)	206.27	206.72	-0.218%	-0.22%	-0.55%	14.25%	106.27%	6.73	6.63	1.49
10 Plus Bond Index (Clean)	132.80	133.18	-0.281%	-0.28%	-1.00%	16.01%	32.80%	8.29	8.13	1.96
10 Plus Bond Index (Return)	227.67	228.22	-0.241%	-0.24%	-0.61%	19.83%	127.67%	8.29	8.13	1.96

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 Clean Price	O/S Amt Dirty Price
										Cash	O/S(m)			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.29	3.18	258	104.47	0.00	2,230	2,259	2330	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.45	1.72	75	108.17	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.58	2.51	199	109.09	0.00	8,132	8,667	8871	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.03	0.24	16	115.27	0.00	6,389	7,350	7365	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.61	0.20	16	115.81	0.00	9,256	10,700	10719	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.38	1.66	138	119.04	0.00	7,700	9,038	9166	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.51	0.26	16	125.77	0.00	6,767	8,493	8510	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.48	2.45	199	121.93	0.00	11,809	14,109	14399	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.69	0.22	16	123.90	0.00	9,052	11,196	11216	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.46	2.44	228	120.90	0.00	5,480	6,491	6625	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.31	2.14	230	116.45	0.00	8,137	9,301	9475	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.95	3.48	235	135.42	0.00	11,745	15,498	15906	

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Bond Index Constituent

Clean Price Performance			Index Price 03-Nov-2014	Previous Index Price 31-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	101.29	101.29	0.002%	0.002%	-0.421%	-3.441%	0.02	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	106.45	106.46	-0.008%	-0.008%	-0.714%	-5.880%	0.04	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	106.58	106.61	-0.023%	-0.023%	-0.478%	-1.617%	0.06	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.03	115.14	-0.091%	-0.091%	-1.038%	1.183%	0.37	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.61	115.70	-0.078%	-0.078%	-1.013%	4.221%	0.50	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.38	117.54	-0.139%	-0.139%	-0.910%	6.760%	0.57	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.51	125.70	-0.155%	-0.155%	-1.058%	6.802%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.48	119.76	-0.236%	-0.236%	-0.941%	9.159%	0.83	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.69	123.93	-0.196%	-0.196%	-1.064%	9.978%	0.90	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.46	118.81	-0.295%	-0.295%	-0.692%	14.426%	1.53	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.31	114.62	-0.268%	-0.268%	-0.835%		1.73	8.12	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.95	132.32	-0.281%	-0.281%	-1.002%	15.980%	1.96	8.29	8.13

Return Price Performance			Index Price 03-Nov-2014	Previous Index Price 31-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	104.43	0.038%	0.038%	-0.008%	-3.975%	0.02	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.11	0.055%	0.055%	-0.009%	-6.852%	0.04	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.08	0.011%	0.011%	-0.077%	-2.226%	0.06	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.27	115.33	-0.051%	-0.051%	-5.100%	0.410%	0.37	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.81	115.86	-0.046%	-0.046%	-4.348%	3.547%	0.50	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.04	119.17	-0.106%	-0.106%	-0.557%	5.995%	0.57	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.77	125.91	-0.117%	-0.117%	-5.053%	5.943%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	121.93	122.18	-0.201%	-0.201%	-0.584%	8.267%	0.83	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.90	124.11	-0.163%	-0.163%	-4.519%	9.189%	0.90	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.90	121.22	-0.262%	-0.262%	-0.380%	13.431%	1.53	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.45	116.73	-0.240%	-0.240%	-0.552%		1.73	8.12	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.42	135.75	-0.242%	-0.242%	-0.611%	14.666%	1.96	8.29	8.13