

Irish Stock Exchange Daily Bond Index Report

Friday 31 October, 2014

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Bond Indices Performance

Index	Close Value 31-Oct-2014	Previous Close Value 30-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.00	118.67	0.283%	-0.73%	-0.73%	8.02%	19.00%	5.15	5.09	1.18
All Bond Index (Return)	188.25	187.70	0.290%	-0.38%	-0.38%	10.43%	88.25%	5.15	5.09	1.18
Under 3 Bond Index (Clean)	97.52	97.52	-0.001%	-0.52%	-0.52%	-2.09%	-2.48%	1.83	1.82	0.23
Under 3 Bond Index (Return)	141.92	141.90	0.011%	-0.19%	-0.19%	-1.88%	41.92%	1.83	1.82	0.23
Under 5 Bond Index (Clean)	109.36	109.25	0.102%	-0.74%	-0.74%	1.21%	9.36%	3.22	3.20	0.47
Under 5 Bond Index (Return)	163.14	162.95	0.112%	-0.39%	-0.39%	3.25%	63.14%	3.22	3.20	0.47
Under 10 Bond Index (Clean)	117.20	116.93	0.233%	-0.73%	-0.73%	6.55%	17.20%	4.59	4.55	0.94
Under 10 Bond Index (Return)	180.47	180.04	0.242%	-0.38%	-0.38%	8.75%	80.47%	4.59	4.55	0.94
5 Plus Bond Index (Clean)	126.52	125.97	0.433%	-0.67%	-0.67%	11.93%	26.52%	6.73	6.64	1.45
5 Plus Bond Index (Return)	206.72	205.83	0.435%	-0.34%	-0.34%	14.50%	106.72%	6.73	6.64	1.45
10 Plus Bond Index (Clean)	133.18	132.43	0.564%	-0.72%	-0.72%	16.33%	33.18%	8.30	8.14	1.93
10 Plus Bond Index (Return)	228.22	226.95	0.561%	-0.37%	-0.37%	20.12%	128.22%	8.30	8.14	1.93

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	101.29	3.14	255	104.43	0.00	2,230	2,259	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.46	1.65	72	108.11	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.61	2.47	196	109.08	0.00	8,132	8,669	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.14	0.20	13	115.33	0.00	6,389	7,356	7369
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.70	0.16	13	115.86	0.00	9,256	10,709	10724
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.54	1.63	135	119.17	0.00	7,700	9,051	9176
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	0.21	13	125.91	0.00	6,767	8,506	8520
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.76	2.42	196	122.18	0.00	11,809	14,143	14428
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.93	0.18	13	124.11	0.00	9,052	11,218	11234
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.81	2.40	225	121.22	0.00	5,480	6,510	6642
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.62	2.12	227	116.73	0.00	8,137	9,326	9498
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.32	3.43	232	135.75	0.00	11,745	15,541	15945

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Bond Index Constituent

Clean Price Performance			Index Price 31-Oct-2014	Previous Index Price 30-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	101.33	-0.039%	-0.423%	-0.423%	-3.443%	0.06	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	106.46	106.51	-0.042%	-0.706%	-0.706%	-5.872%	0.05	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	106.61	106.62	-0.007%	-0.455%	-0.455%	-1.594%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.14	115.12	0.017%	-0.948%	-0.948%	1.275%	0.34	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.70	115.61	0.082%	-0.936%	-0.936%	4.302%	0.48	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	117.30	0.209%	-0.772%	-0.772%	6.908%	0.54	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	125.41	0.234%	-0.904%	-0.904%	6.968%	0.62	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.76	119.43	0.283%	-0.706%	-0.706%	9.418%	0.78	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.93	123.59	0.271%	-0.869%	-0.869%	10.194%	0.86	5.36	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.81	118.22	0.506%	-0.398%	-0.398%	14.764%	1.49	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.62	113.95	0.585%	-0.568%	-0.568%		1.70	8.12	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.32	131.58	0.564%	-0.723%	-0.723%	16.307%	1.93	8.30	8.14

Return Price Performance			Index Price 31-Oct-2014	Previous Index Price 30-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	104.43	104.46	-0.027%	-0.046%	-0.046%	-4.012%	0.06	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	108.11	108.16	-0.042%	-0.065%	-0.065%	-6.904%	0.05	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.07	0.005%	-0.088%	-0.088%	-2.237%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.33	115.30	0.030%	-5.051%	-5.051%	0.462%	0.34	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.86	115.75	0.092%	-4.304%	-4.304%	3.594%	0.48	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.17	118.91	0.216%	-0.452%	-0.452%	6.107%	0.54	4.25	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.91	125.60	0.246%	-4.942%	-4.942%	6.067%	0.62	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.18	121.83	0.287%	-0.383%	-0.383%	8.485%	0.78	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.11	123.76	0.282%	-4.363%	-4.363%	9.367%	0.86	5.36	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.22	120.61	0.505%	-0.118%	-0.118%	13.729%	1.49	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.73	116.05	0.583%	-0.313%	-0.313%		1.70	8.12	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.75	135.00	0.561%	-0.370%	-0.370%	14.944%	1.93	8.30	8.14