

Irish Stock Exchange Daily Bond Index Report

Friday 24 October, 2014

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Bond Indices Performance

Index	Close Value 24-Oct-2014	Previous Close Value 23-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.76	118.58	0.153%	-0.94%	-0.94%	7.80%	18.76%	5.16	5.10	1.23
All Bond Index (Return)	187.72	187.42	0.161%	-0.66%	-0.66%	10.12%	87.72%	5.16	5.10	1.23
Under 3 Bond Index (Clean)	97.65	97.65	0.000%	-0.39%	-0.39%	-1.96%	-2.35%	1.84	1.84	0.19
Under 3 Bond Index (Return)	141.98	141.97	0.012%	-0.15%	-0.15%	-1.83%	41.98%	1.84	1.84	0.19
Under 5 Bond Index (Clean)	109.40	109.35	0.048%	-0.70%	-0.70%	1.25%	9.40%	3.23	3.22	0.48
Under 5 Bond Index (Return)	163.07	162.98	0.059%	-0.43%	-0.43%	3.21%	63.07%	3.23	3.22	0.48
Under 10 Bond Index (Clean)	117.06	116.89	0.143%	-0.85%	-0.85%	6.42%	17.06%	4.60	4.56	0.97
Under 10 Bond Index (Return)	180.12	179.85	0.152%	-0.58%	-0.58%	8.54%	80.12%	4.60	4.56	0.97
5 Plus Bond Index (Clean)	125.99	125.69	0.239%	-1.08%	-1.08%	11.47%	25.99%	6.74	6.64	1.52
5 Plus Bond Index (Return)	205.74	205.23	0.246%	-0.81%	-0.81%	13.96%	105.74%	6.74	6.64	1.52
10 Plus Bond Index (Clean)	132.24	131.97	0.208%	-1.42%	-1.42%	15.52%	32.24%	8.31	8.14	2.01
10 Plus Bond Index (Return)	226.49	226.01	0.213%	-1.13%	-1.13%	19.21%	126.49%	8.31	8.14	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	101.40	3.06	248	104.45	0.00	2,230	2,261	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.61	1.51	66	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.72	2.38	189	109.10	0.00	8,132	8,678	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.34	0.09	6	115.43	0.00	6,389	7,369	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.75	0.07	6	115.82	0.00	9,256	10,713	10720
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.45	1.54	128	118.99	0.00	7,700	9,044	9162
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.67	0.10	6	125.76	0.00	6,767	8,503	8510
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	2.33	189	122.02	0.00	11,809	14,134	14409
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.82	0.08	6	123.90	0.00	9,052	11,208	11215
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.08	2.33	218	120.41	0.00	5,480	6,470	6598
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.79	2.05	220	115.84	0.00	8,137	9,259	9426
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.39	3.33	225	134.72	0.00	11,745	15,433	15823

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Bond Index Constituent

Clean Price Performance			Index Price 24-Oct-2014	Previous Index Price 23-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	101.40	101.40	-0.008%	-0.318%	-0.318%	-3.341%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	106.61	106.63	-0.021%	-0.566%	-0.566%	-5.740%	0.01	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	106.72	106.73	-0.009%	-0.350%	-0.350%	-1.491%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.34	115.32	0.013%	-0.776%	-0.776%	1.451%	0.30	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	115.67	0.065%	-0.895%	-0.895%	4.345%	0.49	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.45	117.34	0.096%	-0.853%	-0.853%	6.821%	0.57	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.67	125.57	0.078%	-0.932%	-0.932%	6.938%	0.64	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.46	0.193%	-0.767%	-0.767%	9.351%	0.80	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.82	123.48	0.275%	-0.957%	-0.957%	10.097%	0.89	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.08	117.77	0.266%	-1.014%	-1.014%	14.054%	1.58	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.79	113.45	0.302%	-1.281%	-1.281%		1.79	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.39	131.12	0.208%	-1.418%	-1.418%	15.492%	2.01	8.31	8.14

Return Price Performance			Index Price 24-Oct-2014	Previous Index Price 23-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	104.45	104.45	0.005%	-0.025%	-0.025%	-3.992%	0.00	0.31	0.31
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.12	0.001%	-0.053%	-0.053%	-6.892%	0.01	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.10	0.003%	-0.066%	-0.066%	-2.216%	0.02	1.43	1.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.43	115.40	0.026%	-4.973%	-4.973%	0.544%	0.30	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.82	115.73	0.075%	-4.336%	-4.336%	3.560%	0.49	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.99	118.87	0.105%	-0.601%	-0.601%	5.948%	0.57	4.27	4.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.76	125.65	0.090%	-5.054%	-5.054%	5.941%	0.64	4.51	4.48
IE0034074488	3407448	4.5 Treas Bnd 2020	122.02	121.78	0.199%	-0.513%	-0.513%	8.344%	0.80	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.90	123.55	0.287%	-4.522%	-4.522%	9.185%	0.89	5.38	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.41	120.08	0.269%	-0.785%	-0.785%	12.969%	1.58	7.27	7.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.84	115.49	0.305%	-1.071%	-1.071%		1.79	8.13	7.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.72	134.43	0.213%	-1.127%	-1.127%	14.071%	2.01	8.31	8.14