

Irish Stock Exchange Daily Bond Index Report

Tuesday 28 October, 2014

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Bond Indices Performance

Index	Close Value 28-Oct-2014	Previous Close Value 27-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.61	118.76	-0.120%	-1.06%	-1.06%	7.67%	18.61%	5.16	5.09	1.25
All Bond Index (Return)	187.58	187.72	-0.076%	-0.74%	-0.74%	10.04%	87.58%	5.16	5.09	1.25
Under 3 Bond Index (Clean)	97.62	97.65	-0.027%	-0.41%	-0.41%	-1.98%	-2.38%	1.84	1.84	0.20
Under 3 Bond Index (Return)	142.02	141.98	0.023%	-0.13%	-0.13%	-1.81%	42.02%	1.84	1.84	0.20
Under 5 Bond Index (Clean)	109.35	109.40	-0.051%	-0.75%	-0.75%	1.20%	9.35%	3.23	3.21	0.49
Under 5 Bond Index (Return)	163.06	163.07	-0.004%	-0.43%	-0.43%	3.21%	63.06%	3.23	3.21	0.49
Under 10 Bond Index (Clean)	116.94	117.06	-0.103%	-0.96%	-0.96%	6.31%	16.94%	4.60	4.55	0.99
Under 10 Bond Index (Return)	180.01	180.12	-0.059%	-0.64%	-0.64%	8.48%	80.01%	4.60	4.55	0.99
5 Plus Bond Index (Clean)	125.77	125.99	-0.177%	-1.26%	-1.26%	11.27%	25.77%	6.74	6.63	1.54
5 Plus Bond Index (Return)	205.46	205.74	-0.134%	-0.94%	-0.94%	13.81%	105.46%	6.74	6.63	1.54
10 Plus Bond Index (Clean)	131.96	132.24	-0.216%	-1.63%	-1.63%	15.27%	31.96%	8.30	8.14	2.04
10 Plus Bond Index (Return)	226.11	226.49	-0.166%	-1.29%	-1.29%	19.01%	126.11%	8.30	8.14	2.04

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.36	3.11	252	104.47	0.00	2,230	2,260	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.58	1.60	70	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.70	2.43	193	109.13	0.00	8,132	8,676	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.31	0.15	10	115.46	0.00	6,389	7,367	7377
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	0.12	10	115.88	0.00	9,256	10,714	10726
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.36	1.59	132	118.95	0.00	7,700	9,037	9159
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.47	0.16	10	125.63	0.00	6,767	8,490	8501
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.46	2.38	193	121.83	0.00	11,809	14,106	14387
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.67	0.14	10	123.80	0.00	9,052	11,194	11207
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.93	2.37	222	120.30	0.00	5,480	6,462	6592
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.58	2.09	224	115.67	0.00	8,137	9,242	9412
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.11	3.39	229	134.50	0.00	11,745	15,399	15797

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Bond Index Constituent

Clean Price Performance			Index Price 28-Oct-2014	Previous Index Price 27-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	101.36	101.40	-0.035%	-0.352%	-0.352%	-3.375%	0.03	0.30	0.30
IE0004680173	0468017	8.25 Treas Bnd 2015	106.58	106.61	-0.035%	-0.601%	-0.601%	-5.773%	0.03	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	106.70	106.72	-0.023%	-0.374%	-0.374%	-1.514%	0.03	1.42	1.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.31	115.34	-0.029%	-0.804%	-0.804%	1.422%	0.31	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.75	0.010%	-0.884%	-0.884%	4.356%	0.48	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.36	117.45	-0.075%	-0.927%	-0.927%	6.741%	0.59	4.27	4.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.47	125.67	-0.155%	-1.086%	-1.086%	6.772%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.69	-0.196%	-0.962%	-0.962%	9.136%	0.84	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.67	123.82	-0.124%	-1.080%	-1.080%	9.961%	0.91	5.37	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.93	118.08	-0.125%	-1.138%	-1.138%	13.911%	1.60	7.27	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.58	113.79	-0.185%	-1.464%	-1.464%		1.81	8.13	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.11	131.39	-0.215%	-1.630%	-1.630%	15.243%	2.04	8.30	8.14

Return Price Performance			Index Price 28-Oct-2014	Previous Index Price 27-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	104.45	0.013%	-0.011%	-0.011%	-3.979%	0.03	0.30	0.30
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.13	0.050%	-0.003%	-0.003%	-6.846%	0.03	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.10	0.023%	-0.043%	-0.043%	-2.193%	0.03	1.42	1.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.46	115.43	0.024%	-4.950%	-4.950%	0.569%	0.31	2.83	2.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.88	115.82	0.054%	-4.285%	-4.285%	3.615%	0.48	3.74	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.95	118.99	-0.034%	-0.635%	-0.635%	5.912%	0.59	4.27	4.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.63	125.76	-0.103%	-5.153%	-5.153%	5.832%	0.67	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	121.83	122.02	-0.152%	-0.664%	-0.664%	8.179%	0.84	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.80	123.90	-0.079%	-4.597%	-4.597%	9.099%	0.91	5.37	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.30	120.41	-0.087%	-0.872%	-0.872%	12.871%	1.60	7.27	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.67	115.84	-0.149%	-1.219%	-1.219%		1.81	8.13	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.50	134.72	-0.166%	-1.290%	-1.290%	13.882%	2.04	8.30	8.14