

# Irish Stock Exchange Daily Bond Index Report

Tuesday 4 November, 2014

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## Bond Indices Performance

Index	Close Value 04-Nov-2014	Previous Close Value 03-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.86	118.79	0.060%	-0.12%	-0.85%	7.89%	18.86%	5.15	5.09	1.20
All Bond Index (Return)	188.10	187.97	0.070%	-0.08%	-0.46%	10.35%	88.10%	5.15	5.09	1.20
Under 3 Bond Index (Clean)	97.46	97.47	-0.013%	-0.06%	-0.58%	-2.14%	-2.54%	1.82	1.82	0.25
Under 3 Bond Index (Return)	141.90	141.90	-0.001%	-0.01%	-0.20%	-1.89%	41.90%	1.82	1.82	0.25
Under 5 Bond Index (Clean)	109.25	109.26	-0.012%	-0.10%	-0.84%	1.11%	9.25%	3.21	3.19	0.50
Under 5 Bond Index (Return)	163.05	163.05	0.000%	-0.06%	-0.44%	3.20%	63.05%	3.21	3.19	0.50
Under 10 Bond Index (Clean)	117.03	117.01	0.019%	-0.14%	-0.88%	6.40%	17.03%	4.58	4.54	0.96
Under 10 Bond Index (Return)	180.29	180.24	0.030%	-0.10%	-0.48%	8.64%	80.29%	4.58	4.54	0.96
5 Plus Bond Index (Clean)	126.35	126.20	0.119%	-0.13%	-0.80%	11.78%	26.35%	6.73	6.63	1.47
5 Plus Bond Index (Return)	206.53	206.27	0.127%	-0.09%	-0.43%	14.40%	106.53%	6.73	6.63	1.47
10 Plus Bond Index (Clean)	133.19	132.80	0.289%	0.01%	-0.71%	16.34%	33.19%	8.30	8.14	1.92
10 Plus Bond Index (Return)	228.34	227.67	0.294%	0.05%	-0.32%	20.19%	128.34%	8.30	8.14	1.92

## 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	101.27	3.19	259	104.46	0.00	2,230	2,258	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.42	1.74	76	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.57	2.52	200	109.09	0.00	8,132	8,666	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.26	17	115.28	0.00	6,389	7,349	7365
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.59	0.21	17	115.80	0.00	9,256	10,698	10717
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.38	1.68	139	119.05	0.00	7,700	9,038	9167
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.50	0.28	17	125.78	0.00	6,767	8,492	8511
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.55	2.47	200	122.02	0.00	11,809	14,117	14409
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.75	0.23	17	123.98	0.00	9,052	11,202	11223
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.52	2.45	229	120.96	0.00	5,480	6,494	6628
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.37	2.15	231	116.52	0.00	8,137	9,306	9481
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.33	3.49	236	135.82	0.00	11,745	15,543	15953



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Nov-2014	Previous Index Price 03-Nov-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.27	101.29	-0.022%	-0.020%	-0.442%	-3.462%	0.05	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	106.42	106.45	-0.034%	-0.042%	-0.748%	-5.912%	0.05	0.78	0.78
IE0006857530	0685753	4.6 Treas Bnd 2016	106.57	106.58	-0.014%	-0.038%	-0.492%	-1.631%	0.06	1.40	1.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.03	-0.009%	-0.100%	-1.047%	1.174%	0.37	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.59	115.61	-0.022%	-0.099%	-1.034%	4.198%	0.50	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.38	117.38	-0.004%	-0.143%	-0.914%	6.755%	0.57	4.25	4.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.50	125.51	-0.006%	-0.161%	-1.064%	6.795%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.55	119.48	0.059%	-0.178%	-0.883%	9.223%	0.82	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.75	123.69	0.053%	-0.144%	-1.012%	10.036%	0.88	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.52	118.46	0.046%	-0.248%	-0.645%	14.479%	1.53	7.25	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.37	114.31	0.054%	-0.214%	-0.781%		1.72	8.11	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.33	131.95	0.290%	0.008%	-0.715%	16.316%	1.92	8.30	8.14

Return Price Performance			Index Price 04-Nov-2014	Previous Index Price 03-Nov-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.46	104.47	-0.010%	0.029%	-0.017%	-3.985%	0.05	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.17	-0.012%	0.043%	-0.021%	-6.863%	0.05	0.78	0.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.09	-0.002%	0.009%	-0.079%	-2.228%	0.06	1.40	1.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.28	115.27	0.004%	-0.047%	-5.096%	0.415%	0.37	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.80	115.81	-0.010%	-0.056%	-4.358%	3.536%	0.50	3.72	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.05	119.04	0.006%	-0.100%	-0.551%	6.001%	0.57	4.25	4.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.78	125.77	0.007%	-0.110%	-5.046%	5.951%	0.65	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.02	121.93	0.068%	-0.133%	-0.516%	8.340%	0.82	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.98	123.90	0.064%	-0.099%	-4.458%	9.258%	0.88	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.96	120.90	0.054%	-0.209%	-0.326%	13.492%	1.53	7.25	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.52	116.45	0.062%	-0.178%	-0.490%		1.72	8.11	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.82	135.42	0.294%	0.052%	-0.319%	15.003%	1.92	8.30	8.14