

# Irish Stock Exchange Daily Bond Index Report

Wednesday 29 October, 2014

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## Bond Indices Performance

Index	Close Value 29-Oct-2014	Previous Close Value 28-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.63	118.61	0.015%	-1.04%	-1.04%	7.68%	18.63%	5.16	5.09	1.25
All Bond Index (Return)	187.62	187.58	0.026%	-0.71%	-0.71%	10.06%	87.62%	5.16	5.09	1.25
Under 3 Bond Index (Clean)	97.54	97.62	-0.083%	-0.49%	-0.49%	-2.06%	-2.46%	1.84	1.83	0.24
Under 3 Bond Index (Return)	141.92	142.02	-0.070%	-0.20%	-0.20%	-1.88%	41.92%	1.84	1.83	0.24
Under 5 Bond Index (Clean)	109.26	109.35	-0.081%	-0.83%	-0.83%	1.12%	9.26%	3.23	3.21	0.52
Under 5 Bond Index (Return)	162.95	163.06	-0.069%	-0.50%	-0.50%	3.14%	62.95%	3.23	3.21	0.52
Under 10 Bond Index (Clean)	116.90	116.94	-0.027%	-0.98%	-0.98%	6.28%	16.90%	4.60	4.55	1.00
Under 10 Bond Index (Return)	179.98	180.01	-0.017%	-0.65%	-0.65%	8.46%	79.98%	4.60	4.55	1.00
5 Plus Bond Index (Clean)	125.89	125.77	0.095%	-1.16%	-1.16%	11.37%	25.89%	6.74	6.63	1.53
5 Plus Bond Index (Return)	205.67	205.46	0.103%	-0.84%	-0.84%	13.92%	105.67%	6.74	6.63	1.53
10 Plus Bond Index (Clean)	132.30	131.96	0.258%	-1.38%	-1.38%	15.57%	32.30%	8.30	8.14	2.01
10 Plus Bond Index (Return)	226.71	226.11	0.262%	-1.03%	-1.03%	19.33%	126.71%	8.30	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	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	3.12	253	104.47	0.00	2,230	2,260	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.58	1.63	71	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.66	2.45	194	109.10	0.00	8,132	8,673	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.12	0.17	11	115.28	0.00	6,389	7,355	7366
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.66	0.14	11	115.79	0.00	9,256	10,705	10717
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.24	1.60	133	118.85	0.00	7,700	9,028	9151
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.41	0.18	11	125.59	0.00	6,767	8,486	8498
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.39	2.39	194	121.78	0.00	11,809	14,098	14381
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.57	0.15	11	123.72	0.00	9,052	11,185	11199
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.16	2.38	223	120.54	0.00	5,480	6,474	6605
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.80	2.10	225	115.90	0.00	8,137	9,260	9431
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.45	3.40	230	134.85	0.00	11,745	15,439	15839



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Oct-2014	Previous Index Price 28-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	101.36	-0.005%	-0.357%	-0.357%	-3.379%	0.00	0.30	0.30
IE0004680173	0468017	8.25 Treas Bnd 2015	106.58	106.58	0.000%	-0.601%	-0.601%	-5.773%	0.03	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	106.66	106.70	-0.035%	-0.408%	-0.408%	-1.548%	0.05	1.42	1.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.12	115.31	-0.165%	-0.968%	-0.968%	1.255%	0.36	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.66	115.76	-0.088%	-0.972%	-0.972%	4.264%	0.50	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.24	117.36	-0.100%	-1.026%	-1.026%	6.635%	0.61	4.26	4.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.41	125.47	-0.050%	-1.135%	-1.135%	6.718%	0.68	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.46	-0.054%	-1.016%	-1.016%	9.077%	0.85	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.57	123.67	-0.078%	-1.157%	-1.157%	9.874%	0.92	5.37	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.16	117.93	0.193%	-0.947%	-0.947%	14.131%	1.57	7.27	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.80	113.58	0.194%	-1.273%	-1.273%		1.79	8.13	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.45	131.11	0.258%	-1.377%	-1.377%	15.540%	2.01	8.30	8.14

Return Price Performance			Index Price 29-Oct-2014	Previous Index Price 28-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	104.47	0.007%	-0.005%	-0.005%	-3.973%	0.00	0.30	0.30
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.18	0.021%	0.018%	0.018%	-6.826%	0.03	0.80	0.80
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.13	-0.023%	-0.066%	-0.066%	-2.216%	0.05	1.42	1.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.28	115.46	-0.152%	-5.094%	-5.094%	0.416%	0.36	2.82	2.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	115.88	-0.078%	-4.359%	-4.359%	3.535%	0.50	3.73	3.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.85	118.95	-0.088%	-0.723%	-0.723%	5.819%	0.61	4.26	4.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.59	125.63	-0.037%	-5.187%	-5.187%	5.793%	0.68	4.50	4.47
IE0034074488	3407448	4.5 Treas Bnd 2020	121.78	121.83	-0.043%	-0.707%	-0.707%	8.132%	0.85	4.92	4.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.72	123.80	-0.068%	-4.662%	-4.662%	9.025%	0.92	5.37	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.54	120.30	0.198%	-0.676%	-0.676%	13.094%	1.57	7.27	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.90	115.67	0.198%	-1.023%	-1.023%		1.79	8.13	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	134.50	0.262%	-1.032%	-1.032%	14.180%	2.01	8.30	8.14