

# Irish Stock Exchange Daily Bond Index Report

Thursday 30 October, 2014

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## Bond Indices Performance

Index	Close Value 30-Oct-2014	Previous Close Value 29-Oct-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.67	118.63	0.031%	-1.01%	-1.01%	7.72%	18.67%	5.15	5.09	1.23
All Bond Index (Return)	187.70	187.62	0.042%	-0.67%	-0.67%	10.11%	87.70%	5.15	5.09	1.23
Under 3 Bond Index (Clean)	97.52	97.54	-0.022%	-0.52%	-0.52%	-2.08%	-2.48%	1.83	1.82	0.23
Under 3 Bond Index (Return)	141.90	141.92	-0.008%	-0.20%	-0.20%	-1.89%	41.90%	1.83	1.82	0.23
Under 5 Bond Index (Clean)	109.25	109.26	-0.010%	-0.84%	-0.84%	1.11%	9.25%	3.22	3.20	0.51
Under 5 Bond Index (Return)	162.95	162.95	0.002%	-0.50%	-0.50%	3.14%	62.95%	3.22	3.20	0.51
Under 10 Bond Index (Clean)	116.93	116.90	0.019%	-0.96%	-0.96%	6.30%	16.93%	4.59	4.54	0.99
Under 10 Bond Index (Return)	180.04	179.98	0.030%	-0.62%	-0.62%	8.49%	80.04%	4.59	4.54	0.99
5 Plus Bond Index (Clean)	125.97	125.89	0.065%	-1.10%	-1.10%	11.45%	25.97%	6.73	6.63	1.52
5 Plus Bond Index (Return)	205.83	205.67	0.074%	-0.77%	-0.77%	14.01%	105.83%	6.73	6.63	1.52
10 Plus Bond Index (Clean)	132.43	132.30	0.099%	-1.28%	-1.28%	15.68%	32.43%	8.30	8.13	1.99
10 Plus Bond Index (Return)	226.95	226.71	0.108%	-0.93%	-0.93%	19.45%	126.95%	8.30	8.13	1.99

## 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	101.33	3.13	254	104.46	0.00	2,230	2,260	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.51	1.65	72	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.62	2.46	195	109.07	0.00	8,132	8,670	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.12	0.18	12	115.30	0.00	6,389	7,355	7367
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.61	0.15	12	115.75	0.00	9,256	10,700	10714
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.30	1.62	134	118.91	0.00	7,700	9,032	9156
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.41	0.19	12	125.60	0.00	6,767	8,486	8499
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.43	2.40	195	121.83	0.00	11,809	14,103	14387
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.59	0.16	12	123.76	0.00	9,052	11,188	11202
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.22	2.39	224	120.61	0.00	5,480	6,478	6609
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	113.95	2.11	226	116.05	0.00	8,137	9,272	9443
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.58	3.42	231	135.00	0.00	11,745	15,454	15856



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Oct-2014	Previous Index Price 29-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	101.33	101.36	-0.027%	-0.383%	-0.383%	-3.405%	0.00	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	106.51	106.58	-0.064%	-0.664%	-0.664%	-5.833%	0.03	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	106.62	106.66	-0.040%	-0.448%	-0.448%	-1.588%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.12	115.12	0.003%	-0.965%	-0.965%	1.258%	0.35	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.61	115.66	-0.046%	-1.017%	-1.017%	4.216%	0.51	3.73	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.30	117.24	0.047%	-0.979%	-0.979%	6.685%	0.59	4.26	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.41	125.41	0.000%	-1.135%	-1.135%	6.718%	0.67	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.39	0.029%	-0.987%	-0.987%	9.109%	0.84	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.59	123.57	0.020%	-1.137%	-1.137%	9.897%	0.91	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.22	118.16	0.048%	-0.900%	-0.900%	14.187%	1.56	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	113.95	113.80	0.127%	-1.147%	-1.147%		1.77	8.12	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.58	131.45	0.099%	-1.279%	-1.279%	15.655%	1.99	8.30	8.13

Return Price Performance			Index Price 30-Oct-2014	Previous Index Price 29-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	104.46	104.47	-0.014%	-0.019%	-0.019%	-3.986%	0.00	0.29	0.29
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.20	-0.042%	-0.023%	-0.023%	-6.865%	0.03	0.79	0.79
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.10	-0.027%	-0.093%	-0.093%	-2.242%	0.05	1.41	1.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.30	115.28	0.015%	-5.080%	-5.080%	0.431%	0.35	2.81	2.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	115.79	-0.035%	-4.392%	-4.392%	3.499%	0.51	3.73	3.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.91	118.85	0.056%	-0.667%	-0.667%	5.878%	0.59	4.26	4.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.60	125.59	0.013%	-5.175%	-5.175%	5.807%	0.67	4.49	4.46
IE0034074488	3407448	4.5 Treas Bnd 2020	121.83	121.78	0.039%	-0.669%	-0.669%	8.174%	0.84	4.91	4.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.76	123.72	0.032%	-4.632%	-4.632%	9.059%	0.91	5.36	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.61	120.54	0.056%	-0.620%	-0.620%	13.158%	1.56	7.26	7.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.05	115.90	0.134%	-0.891%	-0.891%		1.77	8.12	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.00	134.85	0.108%	-0.925%	-0.925%	14.303%	1.99	8.30	8.13