

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 November, 2014

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Bond Indices Performance

Index	Close Value 05-Nov-2014	Previous Close Value 04-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.78	118.86	-0.071%	-0.19%	-0.92%	7.82%	18.78%	5.14	5.08	1.21
All Bond Index (Return)	187.99	188.10	-0.059%	-0.13%	-0.52%	10.28%	87.99%	5.14	5.08	1.21
Under 3 Bond Index (Clean)	97.44	97.46	-0.016%	-0.08%	-0.59%	-2.16%	-2.56%	1.82	1.81	0.25
Under 3 Bond Index (Return)	141.90	141.90	-0.004%	-0.01%	-0.21%	-1.89%	41.90%	1.82	1.81	0.25
Under 5 Bond Index (Clean)	109.22	109.25	-0.023%	-0.13%	-0.86%	1.08%	9.22%	3.21	3.19	0.50
Under 5 Bond Index (Return)	163.03	163.05	-0.011%	-0.07%	-0.46%	3.18%	63.03%	3.21	3.19	0.50
Under 10 Bond Index (Clean)	116.96	117.03	-0.062%	-0.21%	-0.94%	6.33%	16.96%	4.58	4.53	0.98
Under 10 Bond Index (Return)	180.20	180.29	-0.051%	-0.15%	-0.53%	8.59%	80.20%	4.58	4.53	0.98
5 Plus Bond Index (Clean)	126.21	126.35	-0.110%	-0.24%	-0.91%	11.66%	26.21%	6.72	6.62	1.49
5 Plus Bond Index (Return)	206.33	206.53	-0.098%	-0.19%	-0.52%	14.29%	106.33%	6.72	6.62	1.49
10 Plus Bond Index (Clean)	133.03	133.19	-0.117%	-0.11%	-0.83%	16.21%	33.03%	8.29	8.13	1.94
10 Plus Bond Index (Return)	228.10	228.34	-0.104%	-0.05%	-0.42%	20.06%	128.10%	8.29	8.13	1.94

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	101.26	3.21	260	104.47	0.00	2,230	2,258	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.40	1.77	77	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.56	2.53	201	109.09	0.00	8,132	8,665	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.99	0.27	18	115.26	0.00	6,389	7,347	7364
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.54	0.22	18	115.76	0.00	9,256	10,694	10714
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.35	1.69	140	119.04	0.00	7,700	9,036	9166
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.48	0.29	18	125.77	0.00	6,767	8,491	8511
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.47	2.48	201	121.95	0.00	11,809	14,108	14401
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.70	0.25	18	123.94	0.00	9,052	11,197	11219
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.31	2.46	230	120.77	0.00	5,480	6,483	6617
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.14	2.16	232	116.30	0.00	8,137	9,288	9464
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.18	3.51	237	135.68	0.00	11,745	15,524	15936

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Bond Index Constituent

Clean Price Performance			Index Price 05-Nov-2014	Previous Index Price 04-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	101.26	101.27	-0.008%	-0.028%	-0.450%	-3.470%	0.03	0.28	0.28
IE0004680173	0468017	8.25 Treas Bnd 2015	106.40	106.42	-0.014%	-0.056%	-0.762%	-5.926%	0.04	0.78	0.78
IE0006857530	0685753	4.6 Treas Bnd 2016	106.56	106.57	-0.008%	-0.045%	-0.500%	-1.638%	0.05	1.40	1.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.99	115.02	-0.030%	-0.130%	-1.077%	1.143%	0.37	2.80	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.54	115.59	-0.041%	-0.140%	-1.075%	4.156%	0.51	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.35	117.38	-0.021%	-0.164%	-0.935%	6.732%	0.58	4.25	4.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.48	125.50	-0.014%	-0.175%	-1.078%	6.780%	0.65	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	119.55	-0.067%	-0.245%	-0.949%	9.150%	0.83	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.70	123.75	-0.042%	-0.186%	-1.053%	9.990%	0.89	5.35	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.31	118.52	-0.176%	-0.423%	-0.820%	14.278%	1.55	7.25	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.14	114.37	-0.198%	-0.412%	-0.978%		1.75	8.11	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.18	132.33	-0.117%	-0.110%	-0.831%	16.179%	1.94	8.29	8.13

Return Price Performance			Index Price 05-Nov-2014	Previous Index Price 04-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	104.47	104.46	0.004%	0.033%	-0.013%	-3.981%	0.03	0.28	0.28
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.16	0.007%	0.051%	-0.014%	-6.856%	0.04	0.78	0.78
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.09	0.005%	0.014%	-0.074%	-2.224%	0.05	1.40	1.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.26	115.28	-0.017%	-0.064%	-5.112%	0.397%	0.37	2.80	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.80	-0.031%	-0.087%	-4.388%	3.504%	0.51	3.71	3.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.04	119.05	-0.011%	-0.111%	-0.562%	5.990%	0.58	4.25	4.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.77	125.78	-0.002%	-0.111%	-5.048%	5.949%	0.65	4.48	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	121.95	122.02	-0.056%	-0.189%	-0.572%	8.280%	0.83	4.90	4.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.94	123.98	-0.031%	-0.131%	-4.488%	9.224%	0.89	5.35	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.77	120.96	-0.162%	-0.370%	-0.488%	13.308%	1.55	7.25	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.30	116.52	-0.187%	-0.365%	-0.676%		1.75	8.11	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.68	135.82	-0.104%	-0.052%	-0.422%	14.884%	1.94	8.29	8.13