

Irish Stock Exchange Daily Bond Index Report

Thursday 6 November, 2014

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Bond Indices Performance

Index	Close Value 06-Nov-2014	Previous Close Value 05-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.90	118.78	0.103%	-0.09%	-0.82%	7.93%	18.90%	5.14	5.08	1.19
All Bond Index (Return)	188.20	187.99	0.112%	-0.02%	-0.40%	10.40%	88.20%	5.14	5.08	1.19
Under 3 Bond Index (Clean)	97.44	97.44	-0.007%	-0.08%	-0.60%	-2.17%	-2.56%	1.81	1.81	0.23
Under 3 Bond Index (Return)	141.90	141.90	0.005%	-0.01%	-0.20%	-1.89%	41.90%	1.81	1.81	0.23
Under 5 Bond Index (Clean)	109.26	109.22	0.039%	-0.09%	-0.83%	1.12%	9.26%	3.20	3.18	0.48
Under 5 Bond Index (Return)	163.11	163.03	0.051%	-0.02%	-0.40%	3.24%	63.11%	3.20	3.18	0.48
Under 10 Bond Index (Clean)	117.06	116.96	0.086%	-0.12%	-0.85%	6.42%	17.06%	4.57	4.53	0.95
Under 10 Bond Index (Return)	180.37	180.20	0.095%	-0.05%	-0.44%	8.69%	80.37%	4.57	4.53	0.95
5 Plus Bond Index (Clean)	126.41	126.21	0.155%	-0.09%	-0.76%	11.83%	26.41%	6.72	6.62	1.46
5 Plus Bond Index (Return)	206.66	206.33	0.162%	-0.03%	-0.36%	14.47%	106.66%	6.72	6.62	1.46
10 Plus Bond Index (Clean)	133.30	133.03	0.201%	0.09%	-0.63%	16.44%	33.30%	8.29	8.13	1.91
10 Plus Bond Index (Return)	228.58	228.10	0.206%	0.15%	-0.22%	20.31%	128.58%	8.29	8.13	1.91

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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	99.78	0.00	0	99.78	0.00	3,750		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.23	3.22	261	104.45	0.00	2,230	2,257	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.34	1.79	78	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.51	2.55	202	109.06	0.00	8,132	8,662	8869
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.04	0.29	19	115.32	0.00	6,389	7,350	7368
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.57	0.23	19	115.80	0.00	9,256	10,696	10718
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.45	1.70	141	119.15	0.00	7,700	9,044	9175
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.63	0.31	19	125.93	0.00	6,767	8,501	8521
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.58	2.49	202	122.07	0.00	11,809	14,121	14415
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	0.26	19	124.09	0.00	9,052	11,209	11233
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.52	2.47	231	120.99	0.00	5,480	6,494	6629
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.39	2.17	233	116.56	0.00	8,137	9,308	9485
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.44	3.52	238	135.96	0.00	11,745	15,556	15969

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Bond Index Constituent

Clean Price Performance			Index Price 06-Nov-2014	Previous Index Price 05-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	101.23	101.26	-0.030%	-0.057%	-0.480%	-3.499%	0.01	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	106.34	106.40	-0.060%	-0.116%	-0.822%	-5.982%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	106.51	106.56	-0.044%	-0.089%	-0.543%	-1.682%	0.06	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.04	114.99	0.043%	-0.087%	-1.034%	1.187%	0.35	2.80	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.57	115.54	0.023%	-0.117%	-1.051%	4.180%	0.50	3.71	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.45	117.35	0.085%	-0.079%	-0.851%	6.823%	0.55	4.24	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.63	125.48	0.113%	-0.062%	-0.966%	6.901%	0.61	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.47	0.092%	-0.153%	-0.858%	9.250%	0.80	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	123.70	0.107%	-0.079%	-0.948%	10.107%	0.87	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.52	118.31	0.176%	-0.248%	-0.645%	14.479%	1.52	7.24	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.39	114.14	0.219%	-0.194%	-0.761%		1.72	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.44	132.18	0.200%	0.091%	-0.632%	16.412%	1.91	8.29	8.13

Return Price Performance			Index Price 06-Nov-2014	Previous Index Price 05-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	104.45	104.47	-0.016%	0.016%	-0.030%	-3.996%	0.01	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.17	-0.038%	0.013%	-0.052%	-6.891%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	109.06	109.09	-0.032%	-0.018%	-0.106%	-2.255%	0.06	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.32	115.26	0.056%	-0.008%	-5.059%	0.454%	0.35	2.80	2.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.80	115.76	0.035%	-0.053%	-4.354%	3.540%	0.50	3.71	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.15	119.04	0.094%	-0.017%	-0.469%	6.089%	0.55	4.24	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.93	125.77	0.126%	0.015%	-4.928%	6.083%	0.61	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.07	121.95	0.100%	-0.089%	-0.472%	8.388%	0.80	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.09	123.94	0.118%	-0.013%	-4.376%	9.353%	0.87	5.35	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.99	120.77	0.181%	-0.191%	-0.308%	13.512%	1.52	7.24	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.56	116.30	0.223%	-0.143%	-0.455%		1.72	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.96	135.68	0.206%	0.154%	-0.217%	15.121%	1.91	8.29	8.13