

Irish Stock Exchange Daily Bond Index Report

Friday 7 November, 2014

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Bond Indices Performance

Index	Close Value 07-Nov-2014	Previous Close Value 06-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.15	118.90	0.213%	0.12%	-0.61%	8.16%	19.15%	5.41	5.34	1.25
All Bond Index (Return)	188.64	188.20	0.233%	0.21%	-0.17%	10.66%	88.64%	5.41	5.34	1.25
Under 3 Bond Index (Clean)	97.47	97.44	0.033%	-0.05%	-0.57%	-2.14%	-2.53%	1.81	1.80	0.21
Under 3 Bond Index (Return)	141.97	141.90	0.044%	0.03%	-0.16%	-1.84%	41.97%	1.81	1.80	0.21
Under 5 Bond Index (Clean)	109.37	109.26	0.100%	0.01%	-0.73%	1.22%	9.37%	3.20	3.18	0.45
Under 5 Bond Index (Return)	163.29	163.11	0.110%	0.09%	-0.29%	3.35%	63.29%	3.20	3.18	0.45
Under 10 Bond Index (Clean)	117.26	117.06	0.173%	0.05%	-0.68%	6.61%	17.26%	4.57	4.53	0.91
Under 10 Bond Index (Return)	180.70	180.37	0.182%	0.13%	-0.26%	8.89%	80.70%	4.57	4.53	0.91
5 Plus Bond Index (Clean)	126.79	126.41	0.305%	0.22%	-0.45%	12.17%	26.79%	7.10	6.99	1.52
5 Plus Bond Index (Return)	207.34	206.66	0.327%	0.30%	-0.04%	14.85%	107.34%	7.10	6.99	1.52
10 Plus Bond Index (Clean)	133.88	133.30	0.434%	0.53%	-0.20%	16.95%	33.88%	9.18	9.00	2.00
10 Plus Bond Index (Return)	229.63	228.58	0.463%	0.62%	0.25%	20.87%	129.63%	9.18	9.00	2.00

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	101.21	3.23	262	104.44	0.00	2,230	2,257	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.32	1.81	79	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.52	2.56	203	109.08	0.00	8,132	8,662	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.13	0.30	20	115.43	0.00	6,389	7,356	7375
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.70	0.25	20	115.95	0.00	9,256	10,709	10732
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.62	1.71	142	119.33	0.00	7,700	9,057	9188
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.84	0.32	20	126.17	0.00	6,767	8,515	8537
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.82	2.50	203	122.32	0.00	11,809	14,149	14445
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.08	0.27	20	124.35	0.00	9,052	11,232	11257
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.95	2.48	232	121.43	0.00	5,480	6,518	6654
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.78	2.18	234	116.96	0.00	8,137	9,339	9517
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.02	3.54	239	136.55	0.00	11,745	15,623	16038
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	100.37	0.00	0	100.37	0.00	3,750	3,764	3764

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Bond Index Constituent

Clean Price Performance			Index Price 07-Nov-2014	Previous Index Price 06-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	101.21	101.23	-0.017%	-0.074%	-0.496%	-3.515%	0.03	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	106.32	106.34	-0.021%	-0.137%	-0.842%	-6.002%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	106.52	106.51	0.009%	-0.080%	-0.534%	-1.673%	0.05	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.13	115.04	0.076%	-0.011%	-0.959%	1.264%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.70	115.57	0.119%	0.003%	-0.933%	4.305%	0.46	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.45	0.143%	0.064%	-0.709%	6.976%	0.51	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.84	125.63	0.174%	0.111%	-0.794%	7.087%	0.57	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.82	119.58	0.201%	0.048%	-0.659%	9.470%	0.76	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.08	123.83	0.202%	0.123%	-0.748%	10.330%	0.83	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.95	118.52	0.365%	0.115%	-0.283%	14.896%	1.47	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.78	114.39	0.334%	0.140%	-0.429%		1.68	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.02	132.44	0.434%	0.525%	-0.201%	16.918%	1.86	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.37	99.78	0.586%				2.37	12.99	12.69

Return Price Performance			Index Price 07-Nov-2014	Previous Index Price 06-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	104.44	104.45	-0.005%	0.011%	-0.034%	-4.001%	0.03	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.13	0.000%	0.013%	-0.052%	-6.891%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	109.08	109.06	0.021%	0.003%	-0.085%	-2.234%	0.05	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.43	115.32	0.088%	0.081%	-4.975%	0.543%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.95	115.80	0.130%	0.077%	-4.231%	3.674%	0.46	3.70	3.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.33	119.15	0.150%	0.133%	-0.319%	6.249%	0.51	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.17	125.93	0.186%	0.201%	-4.751%	6.280%	0.57	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.32	122.07	0.207%	0.118%	-0.266%	8.613%	0.76	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.35	124.09	0.213%	0.200%	-4.172%	9.585%	0.83	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.43	120.99	0.366%	0.175%	0.057%	13.928%	1.47	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.96	116.56	0.336%	0.193%	-0.120%		1.68	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.55	135.96	0.434%	0.589%	0.217%	15.620%	1.86	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.37	99.78	0.586%				2.37	12.99	12.69