

Irish Stock Exchange Daily Bond Index Report

Monday 10 November, 2014

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Bond Indices Performance

Index	Close Value 10-Nov-2014	Previous Close Value 07-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.31	119.15	0.136%	0.26%	-0.47%	8.30%	19.31%	5.41	5.35	1.22
All Bond Index (Return)	188.95	188.64	0.165%	0.38%	-0.01%	10.84%	88.95%	5.41	5.35	1.22
Under 3 Bond Index (Clean)	97.47	97.47	-0.001%	-0.05%	-0.57%	-2.14%	-2.53%	1.80	1.80	0.20
Under 3 Bond Index (Return)	142.02	141.97	0.037%	0.07%	-0.12%	-1.81%	42.02%	1.80	1.80	0.20
Under 5 Bond Index (Clean)	109.41	109.37	0.035%	0.05%	-0.69%	1.26%	9.41%	3.20	3.18	0.43
Under 5 Bond Index (Return)	163.40	163.29	0.069%	0.16%	-0.23%	3.42%	63.40%	3.20	3.18	0.43
Under 10 Bond Index (Clean)	117.39	117.26	0.108%	0.16%	-0.57%	6.72%	17.39%	4.57	4.53	0.89
Under 10 Bond Index (Return)	180.95	180.70	0.138%	0.27%	-0.12%	9.04%	80.95%	4.57	4.53	0.89
5 Plus Bond Index (Clean)	127.06	126.79	0.215%	0.43%	-0.24%	12.41%	27.06%	7.10	7.00	1.49
5 Plus Bond Index (Return)	207.83	207.34	0.238%	0.54%	0.20%	15.12%	107.83%	7.10	7.00	1.49
10 Plus Bond Index (Clean)	134.23	133.88	0.263%	0.79%	0.06%	17.25%	34.23%	9.18	9.00	1.97
10 Plus Bond Index (Return)	230.29	229.63	0.284%	0.90%	0.53%	21.21%	130.29%	9.18	9.00	1.97

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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.20	3.27	265	104.47	0.00	2,230	2,257	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.29	1.88	82	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.52	2.60	206	109.11	0.00	8,132	8,662	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.14	0.35	23	115.48	0.00	6,389	7,356	7378
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.74	0.28	23	116.02	0.00	9,256	10,712	10739
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.69	1.75	145	119.44	0.00	7,700	9,062	9197
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.95	0.37	23	126.32	0.00	6,767	8,522	8547
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.97	2.54	206	122.51	0.00	11,809	14,167	14467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.31	0.32	23	124.62	0.00	9,052	11,252	11281
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.20	2.51	235	121.71	0.00	5,480	6,531	6669
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.10	2.21	237	117.31	0.00	8,137	9,366	9545
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.37	3.58	242	136.95	0.00	11,745	15,665	16085
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	100.62	0.00	0	100.62	0.00	3,750	3,773	3773

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Bond Index Constituent

Clean Price Performance			Index Price 10-Nov-2014	Previous Index Price 07-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	101.20	101.21	-0.015%	-0.089%	-0.511%	-3.529%	0.04	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	106.29	106.32	-0.023%	-0.160%	-0.865%	-6.023%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	106.52	106.52	-0.005%	-0.084%	-0.539%	-1.677%	0.04	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.14	115.13	0.009%	-0.003%	-0.951%	1.273%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.74	115.70	0.032%	0.035%	-0.902%	4.338%	0.45	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.69	117.62	0.061%	0.125%	-0.648%	7.042%	0.50	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.95	125.84	0.083%	0.195%	-0.711%	7.176%	0.55	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	119.97	119.82	0.128%	0.175%	-0.532%	9.609%	0.73	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.31	124.08	0.184%	0.307%	-0.566%	10.532%	0.79	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.20	118.95	0.206%	0.322%	-0.078%	15.133%	1.44	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.10	114.78	0.286%	0.426%	-0.145%		1.64	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.37	133.02	0.265%	0.792%	0.064%	17.228%	1.83	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.62	100.37	0.254%				2.35	12.99	12.69

Return Price Performance			Index Price 10-Nov-2014	Previous Index Price 07-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	104.44	0.021%	0.033%	-0.013%	-3.981%	0.04	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.13	0.042%	0.055%	-0.010%	-6.853%	0.04	0.77	0.77
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.08	0.030%	0.033%	-0.055%	-2.205%	0.04	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.43	0.049%	0.129%	-4.929%	0.591%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.02	115.95	0.065%	0.142%	-4.169%	3.741%	0.45	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.44	119.33	0.091%	0.225%	-0.228%	6.346%	0.50	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.32	126.17	0.121%	0.322%	-4.635%	6.409%	0.55	4.47	4.45
IE0034074488	3407448	4.5 Treas Bnd 2020	122.51	122.32	0.155%	0.273%	-0.112%	8.781%	0.73	4.89	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.62	124.35	0.216%	0.417%	-3.965%	9.822%	0.79	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.71	121.43	0.228%	0.403%	0.285%	14.188%	1.44	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.31	116.96	0.304%	0.497%	0.183%		1.64	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.95	136.55	0.291%	0.881%	0.508%	15.956%	1.83	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	100.62	100.37	0.254%				2.35	12.99	12.69