

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 November, 2014

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Bond Indices Performance

Index	Close Value 11-Nov-2014	Previous Close Value 10-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.49	119.31	0.150%	0.41%	-0.32%	8.47%	19.49%	5.41	5.35	1.19
All Bond Index (Return)	189.25	188.95	0.158%	0.53%	0.15%	11.02%	89.25%	5.41	5.35	1.19
Under 3 Bond Index (Clean)	97.45	97.47	-0.013%	-0.07%	-0.58%	-2.15%	-2.55%	1.80	1.80	0.20
Under 3 Bond Index (Return)	142.02	142.02	-0.001%	0.07%	-0.12%	-1.81%	42.02%	1.80	1.80	0.20
Under 5 Bond Index (Clean)	109.44	109.41	0.027%	0.07%	-0.67%	1.29%	9.44%	3.19	3.18	0.42
Under 5 Bond Index (Return)	163.47	163.40	0.038%	0.20%	-0.19%	3.46%	63.47%	3.19	3.18	0.42
Under 10 Bond Index (Clean)	117.51	117.39	0.103%	0.26%	-0.47%	6.83%	17.51%	4.57	4.53	0.86
Under 10 Bond Index (Return)	181.16	180.95	0.112%	0.38%	-0.01%	9.16%	81.16%	4.57	4.53	0.86
5 Plus Bond Index (Clean)	127.37	127.06	0.245%	0.68%	0.00%	12.69%	27.37%	7.10	7.00	1.46
5 Plus Bond Index (Return)	208.35	207.83	0.250%	0.79%	0.45%	15.41%	108.35%	7.10	7.00	1.46
10 Plus Bond Index (Clean)	134.72	134.23	0.364%	1.16%	0.43%	17.68%	34.72%	9.18	9.01	1.93
10 Plus Bond Index (Return)	231.13	230.29	0.365%	1.27%	0.90%	21.65%	131.13%	9.18	9.01	1.93

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	101.20	3.28	266	104.47	0.00	2,230	2,257	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.28	1.90	83	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.50	2.61	207	109.11	0.00	8,132	8,661	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.12	0.36	24	115.48	0.00	6,389	7,355	7378
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.77	0.30	24	116.07	0.00	9,256	10,715	10743
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.73	1.76	146	119.49	0.00	7,700	9,065	9201
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.08	0.39	24	126.47	0.00	6,767	8,531	8557
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.13	2.55	207	122.68	0.00	11,809	14,186	14487
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.51	0.33	24	124.84	0.00	9,052	11,270	11300
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.47	2.52	236	121.99	0.00	5,480	6,546	6684
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.43	2.22	238	117.64	0.00	8,137	9,392	9572
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.81	3.60	243	137.40	0.00	11,745	15,716	16138
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.13	0.00	0	101.13	0.00	3,750	3,792	3792

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Bond Index Constituent

Clean Price Performance			Index Price 11-Nov-2014	Previous Index Price 10-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	101.20	-0.003%	-0.092%	-0.514%	-3.532%	0.00	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	106.28	106.29	-0.010%	-0.170%	-0.875%	-6.033%	0.03	0.76	0.76
IE0006857530	0685753	4.6 Treas Bnd 2016	106.50	106.52	-0.014%	-0.098%	-0.553%	-1.691%	0.04	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.12	115.14	-0.015%	-0.017%	-0.965%	1.258%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.77	115.74	0.029%	0.063%	-0.873%	4.368%	0.44	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.73	117.69	0.034%	0.159%	-0.615%	7.078%	0.49	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.08	125.95	0.103%	0.298%	-0.609%	7.287%	0.53	4.47	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	120.13	119.97	0.131%	0.306%	-0.402%	9.753%	0.71	4.88	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.51	124.31	0.161%	0.468%	-0.406%	10.710%	0.76	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.47	119.20	0.229%	0.551%	0.151%	15.397%	1.41	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.43	115.10	0.280%	0.707%	0.134%		1.61	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.81	133.37	0.330%	1.125%	0.394%	17.615%	1.79	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.13	100.62	0.505%				2.31	12.99	12.70

Return Price Performance			Index Price 11-Nov-2014	Previous Index Price 10-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	104.47	0.009%	0.041%	-0.005%	-3.973%	0.00	0.27	0.27
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.17	0.011%	0.066%	0.001%	-6.842%	0.03	0.76	0.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.11	-0.003%	0.030%	-0.058%	-2.208%	0.04	1.39	1.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.48	-0.003%	0.127%	-4.931%	0.589%	0.31	2.79	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	116.02	0.038%	0.180%	-4.132%	3.780%	0.44	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.49	119.44	0.044%	0.269%	-0.185%	6.392%	0.49	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.47	126.32	0.116%	0.438%	-4.525%	6.532%	0.53	4.47	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.68	122.51	0.139%	0.412%	0.027%	8.932%	0.71	4.88	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.84	124.62	0.171%	0.588%	-3.801%	10.010%	0.76	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.99	121.71	0.233%	0.637%	0.518%	14.453%	1.41	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.64	117.31	0.283%	0.781%	0.466%		1.61	8.10	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.40	136.95	0.332%	1.216%	0.842%	16.342%	1.79	8.29	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.13	100.62	0.505%				2.31	12.99	12.70