

Irish Stock Exchange Daily Bond Index Report

Thursday 13 November, 2014

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Bond Indices Performance

Index	Close Value 13-Nov-2014	Previous Close Value 12-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.47	119.62	-0.130%	0.39%	-0.35%	8.44%	19.47%	5.40	5.34	1.19
All Bond Index (Return)	189.25	189.47	-0.118%	0.53%	0.15%	11.02%	89.25%	5.40	5.34	1.19
Under 3 Bond Index (Clean)	97.39	97.43	-0.049%	-0.14%	-0.65%	-2.22%	-2.62%	1.79	1.79	0.22
Under 3 Bond Index (Return)	141.95	142.01	-0.037%	0.02%	-0.17%	-1.85%	41.95%	1.79	1.79	0.22
Under 5 Bond Index (Clean)	109.37	109.44	-0.068%	0.01%	-0.73%	1.22%	9.37%	3.18	3.17	0.43
Under 5 Bond Index (Return)	163.40	163.49	-0.055%	0.16%	-0.23%	3.42%	63.40%	3.18	3.17	0.43
Under 10 Bond Index (Clean)	117.47	117.60	-0.106%	0.23%	-0.50%	6.80%	17.47%	4.56	4.52	0.86
Under 10 Bond Index (Return)	181.14	181.31	-0.094%	0.37%	-0.02%	9.15%	81.14%	4.56	4.52	0.86
5 Plus Bond Index (Clean)	127.38	127.61	-0.179%	0.68%	0.01%	12.69%	27.38%	7.09	6.99	1.45
5 Plus Bond Index (Return)	208.41	208.75	-0.166%	0.82%	0.48%	15.44%	108.41%	7.09	6.99	1.45
10 Plus Bond Index (Clean)	134.73	135.05	-0.240%	1.17%	0.43%	17.69%	34.73%	9.18	9.00	1.92
10 Plus Bond Index (Return)	231.19	231.71	-0.224%	1.30%	0.93%	21.69%	131.19%	9.18	9.00	1.92

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	101.14	3.30	268	104.44	0.00	2,230	2,255	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.17	1.95	85	108.12	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.44	2.63	209	109.07	0.00	8,132	8,655	8870
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.39	26	115.41	0.00	6,389	7,349	7374
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.71	0.32	26	116.03	0.00	9,256	10,710	10740
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.66	1.78	148	119.44	0.00	7,700	9,060	9197
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.00	0.42	26	126.42	0.00	6,767	8,526	8554
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.12	2.58	209	122.69	0.00	11,809	14,184	14489
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.49	0.36	26	124.85	0.00	9,052	11,269	11301
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.49	2.54	238	122.03	0.00	5,480	6,547	6687
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.47	2.24	240	117.71	0.00	8,137	9,396	9578
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.77	3.63	245	137.39	0.00	11,745	15,711	16137
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.31	0.01	2	101.32	0.00	3,750	3,799	3800

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Bond Index Constituent

Clean Price Performance			Index Price 13-Nov-2014	Previous Index Price 12-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	101.14	101.18	-0.042%	-0.148%	-0.570%	-3.586%	0.03	0.26	0.26
IE0004680173	0468017	8.25 Treas Bnd 2015	106.17	106.25	-0.073%	-0.271%	-0.975%	-6.127%	0.05	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	106.44	106.48	-0.039%	-0.159%	-0.613%	-1.751%	0.05	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.09	-0.063%	-0.104%	-1.051%	1.170%	0.32	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.71	115.78	-0.058%	0.011%	-0.925%	4.314%	0.45	3.69	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.66	117.78	-0.098%	0.100%	-0.674%	7.014%	0.49	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.00	126.10	-0.086%	0.232%	-0.674%	7.216%	0.53	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.12	120.22	-0.083%	0.296%	-0.412%	9.742%	0.70	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.49	124.63	-0.108%	0.456%	-0.418%	10.697%	0.75	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.49	119.75	-0.219%	0.568%	0.168%	15.416%	1.41	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.47	115.77	-0.252%	0.749%	0.176%		1.60	8.09	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.77	134.10	-0.248%	1.092%	0.362%	17.577%	1.79	8.28	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.31	101.52	-0.207%				2.30	12.98	12.69

Return Price Performance			Index Price 13-Nov-2014	Previous Index Price 12-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	104.47	-0.029%	0.011%	-0.035%	-4.002%	0.03	0.26	0.26
IE0004680173	0468017	8.25 Treas Bnd 2015	108.12	108.18	-0.051%	0.009%	-0.055%	-6.895%	0.05	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	109.07	109.10	-0.027%	-0.006%	-0.094%	-2.243%	0.05	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.41	115.47	-0.050%	0.066%	-4.989%	0.528%	0.32	2.78	2.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.03	116.09	-0.047%	0.149%	-4.161%	3.749%	0.45	3.69	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.44	119.55	-0.086%	0.230%	-0.223%	6.351%	0.49	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	126.51	-0.073%	0.399%	-4.563%	6.490%	0.53	4.46	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.69	122.78	-0.072%	0.422%	0.037%	8.942%	0.70	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.85	124.97	-0.097%	0.599%	-3.791%	10.021%	0.75	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.03	122.28	-0.205%	0.672%	0.553%	14.493%	1.41	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.71	117.99	-0.240%	0.838%	0.523%		1.60	8.09	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.71	-0.230%	1.207%	0.832%	16.331%	1.79	8.28	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.32	101.52	-0.200%				2.30	12.98	12.69