

Irish Stock Exchange Daily Bond Index Report

Friday 14 November, 2014

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Bond Indices Performance

Index	Close Value 14-Nov-2014	Previous Close Value 13-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.58	119.47	0.092%	0.48%	-0.25%	8.54%	19.58%	5.40	5.34	1.18
All Bond Index (Return)	189.44	189.25	0.101%	0.63%	0.25%	11.13%	89.44%	5.40	5.34	1.18
Under 3 Bond Index (Clean)	97.39	97.39	0.006%	-0.13%	-0.65%	-2.21%	-2.61%	1.79	1.78	0.21
Under 3 Bond Index (Return)	141.98	141.95	0.019%	0.04%	-0.15%	-1.83%	41.98%	1.79	1.78	0.21
Under 5 Bond Index (Clean)	109.40	109.37	0.024%	0.03%	-0.71%	1.25%	9.40%	3.18	3.17	0.42
Under 5 Bond Index (Return)	163.46	163.40	0.035%	0.20%	-0.19%	3.46%	63.46%	3.18	3.17	0.42
Under 10 Bond Index (Clean)	117.55	117.47	0.063%	0.30%	-0.44%	6.87%	17.55%	4.56	4.52	0.85
Under 10 Bond Index (Return)	181.27	181.14	0.073%	0.44%	0.06%	9.23%	81.27%	4.56	4.52	0.85
5 Plus Bond Index (Clean)	127.57	127.38	0.144%	0.83%	0.15%	12.86%	27.57%	7.09	6.99	1.43
5 Plus Bond Index (Return)	208.72	208.41	0.152%	0.97%	0.63%	15.61%	108.72%	7.09	6.99	1.43
10 Plus Bond Index (Clean)	135.03	134.73	0.226%	1.39%	0.66%	17.96%	35.03%	9.18	9.01	1.90
10 Plus Bond Index (Return)	231.73	231.19	0.231%	1.53%	1.16%	21.97%	131.73%	9.18	9.01	1.90

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	101.13	3.32	269	104.45	0.00	2,230	2,255	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.17	1.97	86	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.44	2.65	210	109.09	0.00	8,132	8,656	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.04	0.41	27	115.44	0.00	6,389	7,350	7376
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.73	0.33	27	116.06	0.00	9,256	10,711	10742
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.72	1.80	149	119.52	0.00	7,700	9,065	9203
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.05	0.44	27	126.49	0.00	6,767	8,529	8559
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.21	2.59	210	122.80	0.00	11,809	14,195	14501
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.55	0.37	27	124.92	0.00	9,052	11,274	11307
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.68	2.55	239	122.23	0.00	5,480	6,558	6698
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.70	2.25	241	117.94	0.00	8,137	9,414	9597
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.05	3.64	246	137.69	0.00	11,745	15,745	16172
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.59	0.02	3	101.61	0.00	3,750	3,810	3810

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2014	Previous Index Price 13-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	101.13	101.14	-0.005%	-0.153%	-0.575%	-3.591%	0.01	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	106.17	106.17	-0.008%	-0.278%	-0.982%	-6.134%	0.03	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	106.44	106.44	0.002%	-0.158%	-0.612%	-1.749%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.04	115.02	0.015%	-0.089%	-1.037%	1.185%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	115.71	0.013%	0.024%	-0.912%	4.327%	0.44	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	117.66	0.051%	0.151%	-0.623%	7.069%	0.48	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.05	126.00	0.046%	0.278%	-0.628%	7.265%	0.52	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.21	120.12	0.075%	0.372%	-0.337%	9.824%	0.68	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.55	124.49	0.044%	0.500%	-0.374%	10.746%	0.74	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.68	119.49	0.157%	0.726%	0.324%	15.597%	1.38	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.70	115.47	0.195%	0.945%	0.371%		1.58	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.05	133.77	0.213%	1.307%	0.575%	17.828%	1.76	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.59	101.31	0.278%				2.28	12.99	12.70

Return Price Performance			Index Price 14-Nov-2014	Previous Index Price 13-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	104.44	0.007%	0.017%	-0.029%	-3.996%	0.01	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.12	0.014%	0.023%	-0.042%	-6.882%	0.03	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.07	0.015%	0.008%	-0.080%	-2.229%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.44	115.41	0.029%	0.095%	-4.962%	0.557%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.06	116.03	0.023%	0.173%	-4.139%	3.773%	0.44	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.52	119.44	0.060%	0.290%	-0.163%	6.415%	0.48	4.22	4.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.49	126.42	0.059%	0.457%	-4.507%	6.552%	0.52	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.80	122.69	0.084%	0.506%	0.121%	9.034%	0.68	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.92	124.85	0.054%	0.653%	-3.738%	10.081%	0.74	5.33	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.23	122.03	0.162%	0.835%	0.716%	14.679%	1.38	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.94	117.71	0.199%	1.038%	0.722%		1.58	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.69	137.39	0.218%	1.427%	1.052%	16.584%	1.76	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.61	101.32	0.285%				2.28	12.99	12.70