

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 November, 2014

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Bond Indices Performance

Index	Close Value 12-Nov-2014	Previous Close Value 11-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.62	119.49	0.107%	0.52%	-0.22%	8.58%	19.62%	5.42	5.35	1.17
All Bond Index (Return)	189.47	189.25	0.116%	0.65%	0.27%	11.15%	89.47%	5.42	5.35	1.17
Under 3 Bond Index (Clean)	97.43	97.45	-0.022%	-0.09%	-0.60%	-2.17%	-2.57%	1.80	1.79	0.21
Under 3 Bond Index (Return)	142.01	142.02	-0.008%	0.06%	-0.13%	-1.82%	42.01%	1.80	1.79	0.21
Under 5 Bond Index (Clean)	109.44	109.44	0.004%	0.08%	-0.66%	1.29%	9.44%	3.19	3.18	0.42
Under 5 Bond Index (Return)	163.49	163.47	0.016%	0.22%	-0.17%	3.48%	63.49%	3.19	3.18	0.42
Under 10 Bond Index (Clean)	117.60	117.51	0.075%	0.34%	-0.40%	6.91%	17.60%	4.57	4.53	0.85
Under 10 Bond Index (Return)	181.31	181.16	0.085%	0.46%	0.08%	9.26%	81.31%	4.57	4.53	0.85
5 Plus Bond Index (Clean)	127.61	127.37	0.185%	0.86%	0.19%	12.90%	27.61%	7.10	7.00	1.43
5 Plus Bond Index (Return)	208.75	208.35	0.192%	0.98%	0.64%	15.63%	108.75%	7.10	7.00	1.43
10 Plus Bond Index (Clean)	135.05	134.72	0.249%	1.41%	0.68%	17.97%	35.05%	9.19	9.02	1.90
10 Plus Bond Index (Return)	231.71	231.13	0.254%	1.53%	1.15%	21.96%	131.71%	9.19	9.02	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.18	3.29	267	104.47	0.00	2,230	2,256	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.25	1.93	84	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.48	2.62	208	109.10	0.00	8,132	8,659	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.09	0.38	25	115.47	0.00	6,389	7,353	7377
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.78	0.31	25	116.09	0.00	9,256	10,716	10745
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.78	1.77	147	119.55	0.00	7,700	9,069	9205
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.10	0.40	25	126.51	0.00	6,767	8,533	8560
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.22	2.56	208	122.78	0.00	11,809	14,196	14499
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.63	0.34	25	124.97	0.00	9,052	11,281	11312
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.75	2.53	237	122.28	0.00	5,480	6,562	6700
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.77	2.23	239	117.99	0.00	8,137	9,420	9601
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.10	3.61	244	137.71	0.00	11,745	15,750	16174
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.52	0.01	1	101.52	0.00	3,750	3,807	3807

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Bond Index Constituent

Clean Price Performance			Index Price 12-Nov-2014	Previous Index Price 11-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	101.18	101.20	-0.015%	-0.107%	-0.529%	-3.546%	0.01	0.26	0.26
IE0004680173	0468017	8.25 Treas Bnd 2015	106.25	106.28	-0.027%	-0.197%	-0.902%	-6.058%	0.03	0.76	0.76
IE0006857530	0685753	4.6 Treas Bnd 2016	106.48	106.50	-0.022%	-0.120%	-0.574%	-1.712%	0.05	1.38	1.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.09	115.12	-0.024%	-0.042%	-0.989%	1.233%	0.31	2.78	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.78	115.77	0.006%	0.069%	-0.867%	4.374%	0.44	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	117.73	0.038%	0.197%	-0.577%	7.119%	0.48	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.10	126.08	0.020%	0.318%	-0.589%	7.308%	0.52	4.46	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	120.22	120.13	0.073%	0.380%	-0.329%	9.833%	0.69	4.88	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.63	124.51	0.096%	0.565%	-0.310%	10.817%	0.74	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.75	119.47	0.236%	0.789%	0.387%	15.669%	1.38	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.77	115.43	0.295%	1.003%	0.429%		1.57	8.10	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	133.81	0.217%	1.344%	0.611%	17.870%	1.76	8.29	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.52	101.13	0.386%				2.28	13.00	12.71

Return Price Performance			Index Price 12-Nov-2014	Previous Index Price 11-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	-0.002%	0.039%	-0.007%	-3.974%	0.01	0.26	0.26
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	-0.006%	0.060%	-0.005%	-6.848%	0.03	0.76	0.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.11	-0.009%	0.021%	-0.067%	-2.216%	0.05	1.38	1.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.47	115.48	-0.010%	0.116%	-4.941%	0.578%	0.31	2.78	2.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.09	116.07	0.017%	0.197%	-4.116%	3.798%	0.44	3.70	3.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.55	119.49	0.048%	0.316%	-0.137%	6.443%	0.48	4.23	4.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.51	126.47	0.033%	0.472%	-4.493%	6.567%	0.52	4.46	4.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.78	122.68	0.082%	0.494%	0.108%	9.020%	0.69	4.88	4.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	124.84	0.107%	0.696%	-3.697%	10.128%	0.74	5.34	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	121.99	0.240%	0.879%	0.760%	14.728%	1.38	7.24	7.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	117.64	0.297%	1.080%	0.764%		1.57	8.10	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.71	137.40	0.221%	1.440%	1.065%	16.599%	1.76	8.29	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.52	101.13	0.392%				2.28	13.00	12.71