

Irish Stock Exchange Daily Bond Index Report



Monday 17 November, 2014

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Bond Indices Performance

Index	Close Value 17-Nov-2014	Previous Close Value 14-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.64	119.58	0.057%	0.54%	-0.20%	8.60%	19.64%	5.40	5.34	1.16
All Bond Index (Return)	189.60	189.44	0.088%	0.72%	0.34%	11.23%	89.60%	5.40	5.34	1.16
Under 3 Bond Index (Clean)	97.38	97.39	-0.007%	-0.14%	-0.65%	-2.22%	-2.62%	1.78	1.78	0.21
Under 3 Bond Index (Return)	142.02	141.98	0.030%	0.07%	-0.12%	-1.80%	42.02%	1.78	1.78	0.21
Under 5 Bond Index (Clean)	109.40	109.40	0.007%	0.04%	-0.70%	1.25%	9.40%	3.18	3.16	0.41
Under 5 Bond Index (Return)	163.53	163.46	0.042%	0.24%	-0.15%	3.50%	63.53%	3.18	3.16	0.41
Under 10 Bond Index (Clean)	117.60	117.55	0.043%	0.34%	-0.40%	6.91%	17.60%	4.56	4.52	0.84
Under 10 Bond Index (Return)	181.40	181.27	0.073%	0.52%	0.13%	9.31%	81.40%	4.56	4.52	0.84
5 Plus Bond Index (Clean)	127.69	127.57	0.094%	0.92%	0.25%	12.96%	27.69%	7.09	6.99	1.42
5 Plus Bond Index (Return)	208.98	208.72	0.122%	1.09%	0.75%	15.75%	108.98%	7.09	6.99	1.42
10 Plus Bond Index (Clean)	135.20	135.03	0.122%	1.52%	0.78%	18.10%	35.20%	9.18	9.01	1.89
10 Plus Bond Index (Return)	232.07	231.73	0.150%	1.69%	1.31%	22.15%	132.07%	9.18	9.01	1.89

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	3.35	272	104.48	0.00	2,230	2,255	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.15	2.04	89	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.44	2.68	213	109.12	0.00	8,132	8,655	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.45	30	115.48	0.00	6,389	7,349	7378
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	0.37	30	116.13	0.00	9,256	10,714	10748
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.72	1.83	152	119.55	0.00	7,700	9,064	9205
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.09	0.49	30	126.58	0.00	6,767	8,532	8565
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.27	2.63	213	122.89	0.00	11,809	14,202	14512
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.66	0.41	30	125.07	0.00	9,052	11,284	11321
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.81	2.59	242	122.39	0.00	5,480	6,565	6707
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.81	2.27	244	118.09	0.00	8,137	9,424	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.20	3.68	249	137.88	0.00	11,745	15,762	16194
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.77	0.04	6	101.81	0.00	3,750	3,816	3818

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Bond Index Constituent

Clean Price Performance			Index Price 17-Nov-2014	Previous Index Price 14-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	101.13	-0.003%	-0.156%	-0.578%	-3.594%	0.00	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	106.15	106.17	-0.018%	-0.296%	-1.000%	-6.151%	0.02	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	106.44	106.44	-0.005%	-0.162%	-0.616%	-1.754%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.04	-0.010%	-0.100%	-1.047%	1.174%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.73	0.023%	0.048%	-0.889%	4.351%	0.43	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	117.72	-0.004%	0.146%	-0.627%	7.064%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.09	126.05	0.032%	0.310%	-0.597%	7.299%	0.51	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.27	120.21	0.050%	0.422%	-0.288%	9.879%	0.67	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.66	124.55	0.088%	0.589%	-0.286%	10.844%	0.72	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.81	119.68	0.111%	0.837%	0.436%	15.725%	1.37	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.81	115.70	0.099%	1.045%	0.471%		1.56	8.09	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.20	134.05	0.108%	1.417%	0.684%	17.955%	1.75	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.77	101.59	0.180%				2.26	12.99	12.70

Return Price Performance			Index Price 17-Nov-2014	Previous Index Price 14-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	104.48	104.45	0.033%	0.050%	0.004%	-3.964%	0.00	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.14	0.046%	0.069%	0.005%	-6.839%	0.02	0.75	0.75
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.09	0.029%	0.038%	-0.050%	-2.200%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.48	115.44	0.029%	0.123%	-4.935%	0.585%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.13	116.06	0.056%	0.229%	-4.085%	3.831%	0.43	3.68	3.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.55	119.52	0.026%	0.316%	-0.137%	6.443%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.58	126.49	0.070%	0.527%	-4.441%	6.626%	0.51	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.89	122.80	0.079%	0.585%	0.200%	9.120%	0.67	4.87	4.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	124.92	0.121%	0.775%	-3.622%	10.214%	0.72	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.39	122.23	0.134%	0.970%	0.851%	14.832%	1.37	7.23	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.09	117.94	0.121%	1.161%	0.845%		1.56	8.09	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.88	137.69	0.138%	1.567%	1.191%	16.745%	1.75	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.81	101.61	0.199%				2.26	12.99	12.70