

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 November, 2014

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Bond Indices Performance

Index	Close Value 18-Nov-2014	Previous Close Value 17-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.76	119.64	0.099%	0.64%	-0.10%	8.71%	19.76%	5.40	5.34	1.15
All Bond Index (Return)	189.81	189.60	0.108%	0.83%	0.45%	11.35%	89.81%	5.40	5.34	1.15
Under 3 Bond Index (Clean)	97.37	97.38	-0.010%	-0.15%	-0.66%	-2.23%	-2.63%	1.78	1.78	0.20
Under 3 Bond Index (Return)	142.03	142.02	0.003%	0.08%	-0.12%	-1.80%	42.03%	1.78	1.78	0.20
Under 5 Bond Index (Clean)	109.40	109.40	0.001%	0.04%	-0.70%	1.25%	9.40%	3.17	3.16	0.41
Under 5 Bond Index (Return)	163.55	163.53	0.012%	0.25%	-0.14%	3.51%	63.55%	3.17	3.16	0.41
Under 10 Bond Index (Clean)	117.67	117.60	0.060%	0.40%	-0.34%	6.98%	17.67%	4.56	4.52	0.82
Under 10 Bond Index (Return)	181.53	181.40	0.071%	0.59%	0.20%	9.39%	81.53%	4.56	4.52	0.82
5 Plus Bond Index (Clean)	127.91	127.69	0.175%	1.10%	0.42%	13.16%	27.91%	7.09	6.99	1.39
5 Plus Bond Index (Return)	209.36	208.98	0.181%	1.27%	0.94%	15.96%	109.36%	7.09	6.99	1.39
10 Plus Bond Index (Clean)	135.57	135.20	0.274%	1.80%	1.06%	18.42%	35.57%	9.18	9.01	1.86
10 Plus Bond Index (Return)	232.72	232.07	0.277%	1.97%	1.59%	22.49%	132.72%	9.18	9.01	1.86

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	101.11	3.37	273	104.48	0.00	2,230	2,255	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.12	2.06	90	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.42	2.70	214	109.12	0.00	8,132	8,654	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.47	31	115.49	0.00	6,389	7,349	7379
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	0.38	31	116.14	0.00	9,256	10,714	10749
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.71	1.84	153	119.56	0.00	7,700	9,064	9206
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.13	0.50	31	126.63	0.00	6,767	8,534	8568
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.33	2.64	214	122.97	0.00	11,809	14,209	14521
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.73	0.43	31	125.16	0.00	9,052	11,291	11329
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.10	2.60	243	122.70	0.00	5,480	6,581	6723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.10	2.28	245	118.38	0.00	8,137	9,447	9633
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.56	3.70	250	138.26	0.00	11,745	15,804	16239
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.06	0.05	7	102.11	0.00	3,750	3,827	3829

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Bond Index Constituent

Clean Price Performance			Index Price 18-Nov-2014	Previous Index Price 17-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	101.11	101.13	-0.017%	-0.173%	-0.595%	-3.610%	0.00	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	106.12	106.15	-0.022%	-0.317%	-1.021%	-6.171%	0.02	0.74	0.74
IE0006857530	0685753	4.6 Treas Bnd 2016	106.42	106.44	-0.014%	-0.176%	-0.630%	-1.768%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.02	-0.003%	-0.102%	-1.050%	1.172%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.76	0.000%	0.048%	-0.889%	4.351%	0.43	3.68	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	117.72	-0.002%	0.145%	-0.629%	7.062%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.13	126.09	0.025%	0.336%	-0.572%	7.327%	0.50	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	120.33	120.27	0.050%	0.472%	-0.238%	9.934%	0.66	4.87	4.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.73	124.66	0.058%	0.647%	-0.228%	10.908%	0.71	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.10	119.81	0.246%	1.086%	0.683%	16.010%	1.33	7.22	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.10	115.81	0.246%	1.294%	0.718%		1.53	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.56	134.20	0.271%	1.691%	0.957%	18.274%	1.71	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.06	101.77	0.285%				2.24	12.99	12.70

Return Price Performance			Index Price 18-Nov-2014	Previous Index Price 17-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	104.48	-0.005%	0.045%	-0.001%	-3.969%	0.00	0.25	0.25
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.000%	0.069%	0.005%	-6.839%	0.02	0.74	0.74
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.12	-0.002%	0.036%	-0.052%	-2.202%	0.04	1.37	1.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.49	115.48	0.010%	0.134%	-4.925%	0.596%	0.31	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.14	116.13	0.010%	0.239%	-4.075%	3.842%	0.43	3.68	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.56	119.55	0.008%	0.325%	-0.129%	6.452%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.63	126.58	0.039%	0.566%	-4.404%	6.667%	0.50	4.45	4.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.97	122.89	0.059%	0.644%	0.258%	9.184%	0.66	4.87	4.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.16	125.07	0.070%	0.845%	-3.555%	10.291%	0.71	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.70	122.39	0.250%	1.223%	1.103%	15.120%	1.33	7.22	7.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.38	118.09	0.250%	1.414%	1.097%		1.53	8.09	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.26	137.88	0.273%	1.845%	1.468%	17.064%	1.71	8.28	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.11	101.81	0.292%				2.24	12.99	12.70