

Irish Stock Exchange Daily Bond Index Report



Wednesday 19 November, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 19-Nov-2014	Previous Close Value 18-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.65	119.76	-0.090%	0.55%	-0.19%	8.61%	19.65%	5.40	5.34	1.16
All Bond Index (Return)	189.66	189.81	-0.078%	0.75%	0.37%	11.26%	89.66%	5.40	5.34	1.16
Under 3 Bond Index (Clean)	97.37	97.37	-0.004%	-0.15%	-0.67%	-2.23%	-2.63%	1.78	1.78	0.20
Under 3 Bond Index (Return)	142.04	142.03	0.008%	0.08%	-0.11%	-1.79%	42.04%	1.78	1.78	0.20
Under 5 Bond Index (Clean)	109.37	109.40	-0.029%	0.01%	-0.73%	1.22%	9.37%	3.17	3.16	0.42
Under 5 Bond Index (Return)	163.52	163.55	-0.018%	0.23%	-0.16%	3.50%	63.52%	3.17	3.16	0.42
Under 10 Bond Index (Clean)	117.58	117.67	-0.072%	0.33%	-0.41%	6.90%	17.58%	4.55	4.51	0.84
Under 10 Bond Index (Return)	181.42	181.53	-0.060%	0.53%	0.14%	9.32%	81.42%	4.55	4.51	0.84
5 Plus Bond Index (Clean)	127.74	127.91	-0.136%	0.96%	0.29%	13.01%	27.74%	7.09	6.99	1.41
5 Plus Bond Index (Return)	209.10	209.36	-0.124%	1.15%	0.81%	15.82%	109.10%	7.09	6.99	1.41
10 Plus Bond Index (Clean)	135.34	135.57	-0.170%	1.62%	0.89%	18.22%	35.34%	9.17	9.00	1.87
10 Plus Bond Index (Return)	232.35	232.72	-0.157%	1.81%	1.43%	22.30%	132.35%	9.17	9.00	1.87

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.10	3.38	274	104.48	0.00	2,230	2,254	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.10	2.09	91	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.41	2.71	215	109.12	0.00	8,132	8,653	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.03	0.48	32	115.51	0.00	6,389	7,349	7380
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.73	0.40	32	116.12	0.00	9,256	10,711	10748
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.68	1.86	154	119.54	0.00	7,700	9,062	9205
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.01	0.52	32	126.53	0.00	6,767	8,526	8561
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.22	2.65	215	122.87	0.00	11,809	14,197	14510
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.61	0.44	32	125.05	0.00	9,052	11,280	11320
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.91	2.61	244	122.52	0.00	5,480	6,571	6713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.90	2.29	246	118.19	0.00	8,137	9,431	9617
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.33	3.71	251	138.05	0.00	11,745	15,778	16214
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	101.88	0.05	8	101.93	0.00	3,750	3,820	3822

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 November, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2014	Previous Index Price 18-Nov-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	101.10	101.11	-0.015%	-0.188%	-0.610%	-3.624%	0.00	0.24	0.24
IE0004680173	0468017	8.25 Treas Bnd 2015	106.10	106.12	-0.021%	-0.338%	-1.042%	-6.191%	0.02	0.74	0.74
IE0006857530	0685753	4.6 Treas Bnd 2016	106.41	106.42	-0.009%	-0.186%	-0.640%	-1.777%	0.04	1.36	1.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.03	115.02	0.004%	-0.098%	-1.045%	1.176%	0.30	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	115.76	-0.026%	0.022%	-0.914%	4.324%	0.43	3.68	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.68	117.71	-0.025%	0.119%	-0.654%	7.035%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.01	126.13	-0.093%	0.243%	-0.664%	7.227%	0.52	4.45	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	120.22	120.33	-0.087%	0.384%	-0.325%	9.838%	0.68	4.86	4.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.61	124.73	-0.094%	0.553%	-0.322%	10.804%	0.73	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.91	120.10	-0.158%	0.926%	0.524%	15.827%	1.35	7.22	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.90	116.10	-0.171%	1.121%	0.547%		1.55	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.33	134.56	-0.167%	1.521%	0.788%	18.076%	1.73	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.88	102.06	-0.184%				2.26	12.98	12.70

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2014	Previous Index Price 18-Nov-2014	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.48	104.48	-0.002%	0.043%	-0.003%	-3.971%	0.00	0.24	0.24
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	0.003%	0.039%	-0.049%	-2.199%	0.04	1.36	1.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.51	115.49	0.017%	0.151%	-4.908%	0.613%	0.30	2.77	2.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	116.14	-0.015%	0.224%	-4.089%	3.827%	0.43	3.68	3.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.54	119.56	-0.015%	0.310%	-0.144%	6.436%	0.48	4.21	4.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.53	126.63	-0.080%	0.486%	-4.480%	6.582%	0.52	4.45	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.87	122.97	-0.076%	0.568%	0.183%	9.101%	0.68	4.86	4.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.16	-0.083%	0.761%	-3.635%	10.199%	0.73	5.32	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.52	122.70	-0.146%	1.075%	0.956%	14.952%	1.35	7.22	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.19	118.38	-0.159%	1.252%	0.936%		1.55	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.05	138.26	-0.152%	1.690%	1.314%	16.886%	1.73	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	101.93	102.11	-0.177%				2.26	12.98	12.70