

Irish Stock Exchange Daily Bond Index Report

Thursday 20 November, 2014

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Bond Indices Performance

Index	Close Value 20-Nov-2014	Previous Close Value 19-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.73	119.65	0.066%	0.61%	-0.12%	8.68%	19.73%	5.39	5.33	1.14
All Bond Index (Return)	189.81	189.66	0.076%	0.83%	0.44%	11.34%	89.81%	5.39	5.33	1.14
Under 3 Bond Index (Clean)	97.34	97.37	-0.027%	-0.18%	-0.69%	-2.26%	-2.66%	1.77	1.77	0.20
Under 3 Bond Index (Return)	142.02	142.04	-0.015%	0.07%	-0.13%	-1.81%	42.02%	1.77	1.77	0.20
Under 5 Bond Index (Clean)	109.38	109.37	0.007%	0.02%	-0.72%	1.23%	9.38%	3.16	3.15	0.40
Under 5 Bond Index (Return)	163.55	163.52	0.018%	0.25%	-0.14%	3.51%	63.55%	3.16	3.15	0.40
Under 10 Bond Index (Clean)	117.64	117.58	0.046%	0.37%	-0.36%	6.95%	17.64%	4.55	4.51	0.82
Under 10 Bond Index (Return)	181.52	181.42	0.056%	0.58%	0.20%	9.39%	81.52%	4.55	4.51	0.82
5 Plus Bond Index (Clean)	127.88	127.74	0.111%	1.07%	0.40%	13.13%	27.88%	7.08	6.98	1.39
5 Plus Bond Index (Return)	209.35	209.10	0.119%	1.27%	0.93%	15.96%	109.35%	7.08	6.98	1.39
10 Plus Bond Index (Clean)	135.55	135.34	0.159%	1.78%	1.05%	18.41%	35.55%	9.17	9.00	1.86
10 Plus Bond Index (Return)	232.73	232.35	0.165%	1.98%	1.60%	22.50%	132.73%	9.17	9.00	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	101.06	3.39	275	104.45	0.00	2,230	2,254	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.03	2.11	92	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.37	2.72	216	109.09	0.00	8,132	8,650	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.50	33	115.52	0.00	6,389	7,349	7380
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	0.41	33	116.16	0.00	9,256	10,714	10752
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.70	1.87	155	119.57	0.00	7,700	9,063	9207
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.07	0.53	33	126.60	0.00	6,767	8,531	8567
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.30	2.66	216	122.97	0.00	11,809	14,206	14521
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.70	0.45	33	125.15	0.00	9,052	11,288	11329
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.00	2.62	245	122.61	0.00	5,480	6,575	6719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.09	2.30	247	118.39	0.00	8,137	9,446	9633
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.54	3.73	252	138.27	0.00	11,745	15,802	16240
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.06	0.06	9	102.12	0.00	3,750	3,827	3830

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Bond Index Constituent

Clean Price Performance			Index Price 20-Nov-2014	Previous Index Price 19-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	101.06	101.10	-0.038%	-0.225%	-0.647%	-3.661%	0.00	0.24	0.24
IE0004680173	0468017	8.25 Treas Bnd 2015	106.03	106.10	-0.068%	-0.406%	-1.109%	-6.254%	0.03	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	106.37	106.41	-0.042%	-0.228%	-0.682%	-1.818%	0.04	1.36	1.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.03	-0.006%	-0.104%	-1.051%	1.170%	0.29	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.73	0.029%	0.050%	-0.886%	4.354%	0.42	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.70	117.68	0.013%	0.132%	-0.642%	7.049%	0.47	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.07	126.01	0.049%	0.292%	-0.615%	7.280%	0.50	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	120.30	120.22	0.067%	0.451%	-0.259%	9.911%	0.66	4.86	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.70	124.61	0.070%	0.623%	-0.252%	10.881%	0.71	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	119.91	0.068%	0.995%	0.593%	15.906%	1.34	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.09	115.90	0.160%	1.283%	0.707%		1.53	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.54	134.33	0.153%	1.676%	0.942%	18.256%	1.71	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.06	101.88	0.185%				2.24	12.98	12.69

Return Price Performance			Index Price 20-Nov-2014	Previous Index Price 19-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	104.48	-0.025%	0.018%	-0.028%	-3.995%	0.00	0.24	0.24
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.19	-0.045%	0.024%	-0.041%	-6.881%	0.03	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.12	-0.030%	0.008%	-0.080%	-2.229%	0.04	1.36	1.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.52	115.51	0.007%	0.158%	-4.902%	0.620%	0.29	2.76	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.16	116.12	0.038%	0.262%	-4.053%	3.866%	0.42	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.57	119.54	0.023%	0.332%	-0.121%	6.460%	0.47	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.60	126.53	0.062%	0.548%	-4.421%	6.648%	0.50	4.44	4.42
IE0034074488	3407448	4.5 Treas Bnd 2020	122.97	122.87	0.076%	0.644%	0.258%	9.184%	0.66	4.86	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.15	125.05	0.081%	0.843%	-3.557%	10.288%	0.71	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.61	122.52	0.076%	1.152%	1.032%	15.039%	1.34	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.39	118.19	0.164%	1.419%	1.102%		1.53	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.27	138.05	0.159%	1.852%	1.475%	17.072%	1.71	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.12	101.93	0.190%				2.24	12.98	12.69