

Irish Stock Exchange Daily Bond Index Report

Monday 24 November, 2014

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Bond Indices Performance

Index	Close Value 24-Nov-2014	Previous Close Value 21-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.05	119.96	0.073%	0.88%	0.14%	8.97%	20.05%	5.40	5.34	1.09
All Bond Index (Return)	190.38	190.18	0.104%	1.13%	0.75%	11.68%	90.38%	5.40	5.34	1.09
Under 3 Bond Index (Clean)	97.33	97.34	-0.007%	-0.19%	-0.71%	-2.27%	-2.67%	1.77	1.76	0.19
Under 3 Bond Index (Return)	142.07	142.03	0.030%	0.11%	-0.09%	-1.77%	42.07%	1.77	1.76	0.19
Under 5 Bond Index (Clean)	109.45	109.42	0.033%	0.09%	-0.65%	1.30%	9.45%	3.16	3.15	0.38
Under 5 Bond Index (Return)	163.73	163.62	0.067%	0.36%	-0.03%	3.63%	63.73%	3.16	3.15	0.38
Under 10 Bond Index (Clean)	117.88	117.81	0.059%	0.58%	-0.16%	7.16%	17.88%	4.54	4.51	0.77
Under 10 Bond Index (Return)	181.96	181.80	0.091%	0.83%	0.44%	9.65%	81.96%	4.54	4.51	0.77
5 Plus Bond Index (Clean)	128.41	128.28	0.105%	1.50%	0.82%	13.60%	28.41%	7.08	6.99	1.34
5 Plus Bond Index (Return)	210.28	210.01	0.132%	1.72%	1.38%	16.48%	110.28%	7.08	6.99	1.34
10 Plus Bond Index (Clean)	136.28	136.09	0.138%	2.33%	1.59%	19.05%	36.28%	9.17	9.01	1.80
10 Plus Bond Index (Return)	234.05	233.67	0.164%	2.55%	2.18%	23.19%	134.05%	9.17	9.01	1.80

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	101.03	3.44	279	104.47	0.00	2,230	2,253	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.98	2.20	96	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.36	2.77	220	109.13	0.00	8,132	8,649	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.01	0.56	37	115.57	0.00	6,389	7,348	7384
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.81	0.46	37	116.27	0.00	9,256	10,719	10761
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.87	1.92	159	119.78	0.00	7,700	9,076	9223
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.28	0.60	37	126.88	0.00	6,767	8,545	8585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.58	2.71	220	123.29	0.00	11,809	14,239	14559
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.04	0.51	37	125.55	0.00	9,052	11,319	11365
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.58	2.66	249	123.24	0.00	5,480	6,607	6753
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.74	2.34	251	119.08	0.00	8,137	9,499	9690
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.19	3.79	256	138.98	0.00	11,745	15,879	16323
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.84	0.09	13	102.93	0.00	3,750	3,857	3860

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Bond Index Constituent

Clean Price Performance			Index Price 24-Nov-2014	Previous Index Price 21-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	101.03	101.05	-0.018%	-0.255%	-0.676%	-3.689%	0.02	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	105.98	106.01	-0.025%	-0.451%	-1.154%	-6.297%	0.03	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	106.36	106.36	-0.003%	-0.237%	-0.691%	-1.828%	0.03	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.01	115.02	-0.009%	-0.111%	-1.058%	1.163%	0.28	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.81	115.79	0.022%	0.098%	-0.839%	4.404%	0.40	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.87	117.78	0.074%	0.274%	-0.501%	7.201%	0.43	4.19	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.28	126.17	0.087%	0.457%	-0.451%	7.457%	0.46	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.58	120.48	0.079%	0.681%	-0.031%	10.162%	0.61	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.04	124.95	0.076%	0.897%	0.020%	11.183%	0.65	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.58	120.43	0.122%	1.487%	1.083%	16.471%	1.27	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.74	116.63	0.099%	1.857%	1.278%		1.46	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.19	135.01	0.131%	2.169%	1.431%	18.830%	1.65	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.84	102.67	0.166%				2.18	12.98	12.71

Return Price Performance			Index Price 24-Nov-2014	Previous Index Price 21-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	104.45	0.019%	0.037%	-0.009%	-3.976%	0.02	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.14	0.039%	0.065%	0.000%	-6.843%	0.03	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.09	0.033%	0.046%	-0.042%	-2.192%	0.03	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.57	115.53	0.031%	0.204%	-4.858%	0.666%	0.28	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.27	116.21	0.053%	0.353%	-3.966%	3.960%	0.40	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.78	119.66	0.104%	0.514%	0.059%	6.652%	0.43	4.19	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.88	126.72	0.125%	0.765%	-4.215%	6.878%	0.46	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	123.29	123.16	0.107%	0.909%	0.523%	9.471%	0.61	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.55	125.41	0.108%	1.161%	-3.253%	10.637%	0.65	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.24	123.06	0.146%	1.670%	1.550%	15.628%	1.27	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.08	118.94	0.120%	2.014%	1.695%		1.46	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.98	138.76	0.159%	2.376%	1.997%	17.674%	1.65	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.93	102.74	0.185%				2.18	12.98	12.71