

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 November, 2014

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Bond Indices Performance

Index	Close Value 25-Nov-2014	Previous Close Value 24-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.13	120.05	0.064%	0.94%	0.21%	9.04%	20.13%	5.39	5.34	1.08
All Bond Index (Return)	190.52	190.38	0.074%	1.21%	0.82%	11.76%	90.52%	5.39	5.34	1.08
Under 3 Bond Index (Clean)	97.34	97.33	0.004%	-0.19%	-0.70%	-2.27%	-2.66%	1.76	1.76	0.18
Under 3 Bond Index (Return)	142.09	142.07	0.015%	0.12%	-0.07%	-1.76%	42.09%	1.76	1.76	0.18
Under 5 Bond Index (Clean)	109.47	109.45	0.019%	0.10%	-0.64%	1.32%	9.47%	3.16	3.15	0.37
Under 5 Bond Index (Return)	163.78	163.73	0.030%	0.39%	0.00%	3.66%	63.78%	3.16	3.15	0.37
Under 10 Bond Index (Clean)	117.93	117.88	0.043%	0.62%	-0.12%	7.21%	17.93%	4.54	4.51	0.76
Under 10 Bond Index (Return)	182.06	181.96	0.053%	0.88%	0.49%	9.71%	82.06%	4.54	4.51	0.76
5 Plus Bond Index (Clean)	128.54	128.41	0.099%	1.60%	0.92%	13.72%	28.54%	7.08	6.99	1.32
5 Plus Bond Index (Return)	210.51	210.28	0.107%	1.83%	1.49%	16.60%	110.51%	7.08	6.99	1.32
10 Plus Bond Index (Clean)	136.50	136.28	0.159%	2.50%	1.75%	19.24%	36.50%	9.17	9.01	1.78
10 Plus Bond Index (Return)	234.44	234.05	0.166%	2.72%	2.35%	23.40%	134.44%	9.17	9.01	1.78

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.03	3.45	280	104.48	0.00	2,230	2,253	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.97	2.22	97	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.35	2.79	221	109.13	0.00	8,132	8,648	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.03	0.57	38	115.61	0.00	6,389	7,350	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.83	0.47	38	116.30	0.00	9,256	10,721	10764
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.91	1.93	160	119.84	0.00	7,700	9,079	9228
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.32	0.61	38	126.94	0.00	6,767	8,548	8589
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.64	2.73	221	123.36	0.00	11,809	14,246	14567
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.11	0.52	38	125.63	0.00	9,052	11,324	11372
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.69	2.67	250	123.36	0.00	5,480	6,613	6759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.88	2.35	252	119.23	0.00	8,137	9,510	9701
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.39	3.80	257	139.20	0.00	11,745	15,902	16349
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.05	0.09	14	103.14	0.00	3,750	3,864	3868

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Bond Index Constituent

Clean Price Performance			Index Price 25-Nov-2014	Previous Index Price 24-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	101.03	-0.005%	-0.260%	-0.681%	-3.694%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	105.97	105.98	-0.013%	-0.464%	-1.167%	-6.309%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	106.35	106.36	-0.007%	-0.244%	-0.698%	-1.834%	0.03	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.03	115.01	0.020%	-0.091%	-1.038%	1.183%	0.27	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.83	115.81	0.013%	0.111%	-0.826%	4.417%	0.39	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.91	117.87	0.041%	0.315%	-0.460%	7.244%	0.42	4.19	4.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.32	126.28	0.036%	0.493%	-0.415%	7.495%	0.45	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.64	120.58	0.047%	0.728%	0.017%	10.214%	0.60	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	125.04	0.052%	0.950%	0.072%	11.241%	0.64	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.69	120.58	0.087%	1.576%	1.171%	16.572%	1.26	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.88	116.74	0.116%	1.974%	1.395%		1.45	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.39	135.19	0.150%	2.322%	1.583%	19.008%	1.63	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.05	102.84	0.196%				2.17	12.98	12.71

Return Price Performance			Index Price 25-Nov-2014	Previous Index Price 24-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	104.47	0.007%	0.044%	-0.002%	-3.970%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.18	0.008%	0.073%	0.008%	-6.836%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.005%	0.050%	-0.038%	-2.188%	0.03	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.61	115.57	0.032%	0.236%	-4.828%	0.699%	0.27	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.30	116.27	0.023%	0.376%	-3.944%	3.984%	0.39	3.66	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.84	119.78	0.049%	0.563%	0.109%	6.705%	0.42	4.19	4.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.94	126.88	0.048%	0.813%	-4.169%	6.929%	0.45	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	123.36	123.29	0.057%	0.967%	0.580%	9.534%	0.60	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.63	125.55	0.063%	1.225%	-3.192%	10.706%	0.64	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.36	123.24	0.093%	1.765%	1.645%	15.736%	1.26	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.08	0.121%	2.137%	1.818%		1.45	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.20	138.98	0.157%	2.536%	2.157%	17.859%	1.63	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.14	102.93	0.203%				2.17	12.98	12.71