

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 November, 2014

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Bond Indices Performance

Index	Close Value 26-Nov-2014	Previous Close Value 25-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.08	120.13	-0.039%	0.90%	0.17%	9.00%	20.08%	5.39	5.33	1.09
All Bond Index (Return)	190.47	190.52	-0.028%	1.18%	0.79%	11.73%	90.47%	5.39	5.33	1.09
Under 3 Bond Index (Clean)	97.32	97.34	-0.016%	-0.20%	-0.72%	-2.28%	-2.68%	1.76	1.76	0.18
Under 3 Bond Index (Return)	142.09	142.09	-0.004%	0.12%	-0.08%	-1.76%	42.09%	1.76	1.76	0.18
Under 5 Bond Index (Clean)	109.46	109.47	-0.014%	0.09%	-0.65%	1.30%	9.46%	3.15	3.14	0.37
Under 5 Bond Index (Return)	163.78	163.78	-0.002%	0.39%	0.00%	3.66%	63.78%	3.15	3.14	0.37
Under 10 Bond Index (Clean)	117.89	117.93	-0.031%	0.59%	-0.15%	7.18%	17.89%	4.54	4.50	0.77
Under 10 Bond Index (Return)	182.02	182.06	-0.020%	0.86%	0.47%	9.69%	82.02%	4.54	4.50	0.77
5 Plus Bond Index (Clean)	128.46	128.54	-0.058%	1.54%	0.86%	13.65%	28.46%	7.08	6.98	1.33
5 Plus Bond Index (Return)	210.41	210.51	-0.048%	1.78%	1.44%	16.55%	110.41%	7.08	6.98	1.33
10 Plus Bond Index (Clean)	136.40	136.50	-0.074%	2.42%	1.68%	19.15%	36.40%	9.17	9.00	1.79
10 Plus Bond Index (Return)	234.29	234.44	-0.063%	2.66%	2.28%	23.32%	134.29%	9.17	9.00	1.79

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	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	101.02	3.46	281	104.48	0.00	2,230	2,253	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.95	2.25	98	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.34	2.80	222	109.13	0.00	8,132	8,647	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.01	0.59	39	115.59	0.00	6,389	7,348	7385
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.82	0.48	39	116.30	0.00	9,256	10,720	10764
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.89	1.94	161	119.83	0.00	7,700	9,078	9227
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.31	0.63	39	126.94	0.00	6,767	8,547	8589
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.60	2.74	222	123.34	0.00	11,809	14,241	14565
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.07	0.53	39	125.60	0.00	9,052	11,321	11369
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.63	2.68	251	123.31	0.00	5,480	6,610	6757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.75	2.36	253	119.11	0.00	8,137	9,500	9692
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.30	3.82	258	139.11	0.00	11,745	15,891	16339
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.96	0.10	15	103.06	0.00	3,750	3,861	3865

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Bond Index Constituent

Clean Price Performance			Index Price 26-Nov-2014	Previous Index Price 25-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	101.02	101.03	-0.005%	-0.265%	-0.686%	-3.699%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	105.95	105.97	-0.022%	-0.486%	-1.188%	-6.330%	0.02	0.72	0.72
IE0006857530	0685753	4.6 Treas Bnd 2016	106.34	106.35	-0.012%	-0.256%	-0.710%	-1.846%	0.03	1.34	1.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.01	115.03	-0.024%	-0.116%	-1.062%	1.158%	0.28	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.82	115.83	-0.009%	0.102%	-0.835%	4.408%	0.39	3.66	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.89	117.91	-0.017%	0.298%	-0.477%	7.226%	0.42	4.19	4.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.31	126.32	-0.012%	0.481%	-0.427%	7.482%	0.45	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.60	120.64	-0.029%	0.699%	-0.012%	10.182%	0.60	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	125.11	-0.032%	0.917%	0.040%	11.205%	0.65	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.63	120.69	-0.046%	1.529%	1.125%	16.519%	1.27	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.75	116.88	-0.107%	1.865%	1.287%		1.46	8.07	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.30	135.39	-0.072%	2.248%	1.510%	18.922%	1.64	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.96	103.05	-0.082%				2.17	12.98	12.70

Return Price Performance			Index Price 26-Nov-2014	Previous Index Price 25-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	0.007%	0.051%	0.005%	-3.963%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.000%	0.073%	0.008%	-6.836%	0.02	0.72	0.72
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.000%	0.050%	-0.038%	-2.188%	0.03	1.34	1.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.59	115.61	-0.010%	0.225%	-4.837%	0.688%	0.28	2.75	2.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.30	116.30	0.002%	0.378%	-3.942%	3.986%	0.39	3.66	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.83	119.84	-0.007%	0.556%	0.102%	6.697%	0.42	4.19	4.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.94	126.94	0.001%	0.814%	-4.168%	6.930%	0.45	4.43	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	123.34	123.36	-0.019%	0.948%	0.561%	9.513%	0.60	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.60	125.63	-0.021%	1.203%	-3.213%	10.682%	0.65	5.30	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.31	123.36	-0.036%	1.728%	1.608%	15.695%	1.27	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.11	119.23	-0.097%	2.038%	1.719%		1.46	8.07	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.11	139.20	-0.060%	2.475%	2.096%	17.789%	1.64	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.06	103.14	-0.076%				2.17	12.98	12.70