

Irish Stock Exchange Daily Bond Index Report

Thursday 27 November, 2014

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Bond Indices Performance

Index	Close Value 27-Nov-2014	Previous Close Value 26-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.40	120.08	0.267%	1.17%	0.43%	9.29%	20.40%	5.39	5.34	1.03
All Bond Index (Return)	190.99	190.47	0.274%	1.46%	1.07%	12.04%	90.99%	5.39	5.34	1.03
Under 3 Bond Index (Clean)	97.30	97.32	-0.024%	-0.23%	-0.74%	-2.31%	-2.70%	1.75	1.75	0.17
Under 3 Bond Index (Return)	142.07	142.09	-0.011%	0.11%	-0.09%	-1.77%	42.07%	1.75	1.75	0.17
Under 5 Bond Index (Clean)	109.50	109.46	0.038%	0.13%	-0.61%	1.34%	9.50%	3.15	3.14	0.35
Under 5 Bond Index (Return)	163.86	163.78	0.050%	0.44%	0.05%	3.71%	63.86%	3.15	3.14	0.35
Under 10 Bond Index (Clean)	118.10	117.89	0.181%	0.77%	0.03%	7.37%	18.10%	4.54	4.50	0.72
Under 10 Bond Index (Return)	182.37	182.02	0.189%	1.05%	0.66%	9.89%	82.37%	4.54	4.50	0.72
5 Plus Bond Index (Clean)	129.03	128.46	0.441%	1.98%	1.30%	14.15%	29.03%	7.08	6.99	1.26
5 Plus Bond Index (Return)	211.34	210.41	0.442%	2.23%	1.89%	17.06%	111.34%	7.08	6.99	1.26
10 Plus Bond Index (Clean)	137.29	136.40	0.654%	3.09%	2.34%	19.93%	37.29%	9.17	9.01	1.71
10 Plus Bond Index (Return)	235.82	234.29	0.649%	3.33%	2.94%	24.12%	135.82%	9.17	9.01	1.71

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	100.98	3.48	282	104.45	0.00	2,230	2,252	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.88	2.27	99	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.30	2.81	223	109.11	0.00	8,132	8,644	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.00	0.60	40	115.60	0.00	6,389	7,348	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.86	0.49	40	116.36	0.00	9,256	10,724	10769
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.01	1.95	162	119.96	0.00	7,700	9,086	9237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.45	0.65	40	127.10	0.00	6,767	8,556	8600
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.81	2.75	223	123.55	0.00	11,809	14,266	14590
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.33	0.55	40	125.87	0.00	9,052	11,344	11394
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.31	2.69	252	124.00	0.00	5,480	6,647	6795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.45	2.37	254	119.82	0.00	8,137	9,557	9749
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.10	3.83	259	139.93	0.00	11,745	15,985	16435
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.90	0.11	16	104.00	0.00	3,750	3,896	3900

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Bond Index Constituent

Clean Price Performance			Index Price 27-Nov-2014	Previous Index Price 26-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	100.98	101.02	-0.045%	-0.309%	-0.730%	-3.742%	0.00	0.22	0.22
IE0004680173	0468017	8.25 Treas Bnd 2015	105.88	105.95	-0.064%	-0.549%	-1.252%	-6.390%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	106.30	106.34	-0.035%	-0.291%	-0.744%	-1.880%	0.03	1.34	1.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.00	115.01	-0.004%	-0.120%	-1.067%	1.154%	0.26	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.86	115.82	0.039%	0.141%	-0.796%	4.449%	0.37	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.01	117.89	0.095%	0.393%	-0.382%	7.328%	0.40	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.45	126.31	0.112%	0.594%	-0.315%	7.603%	0.41	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.81	120.60	0.170%	0.870%	0.158%	10.370%	0.56	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	125.07	0.208%	1.127%	0.248%	11.437%	0.60	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	120.63	0.564%	2.102%	1.695%	17.176%	1.19	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.45	116.75	0.597%	2.473%	1.891%		1.39	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.10	135.30	0.591%	2.853%	2.110%	19.625%	1.57	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.90	102.96	0.911%				2.10	12.98	12.72

Return Price Performance			Index Price 27-Nov-2014	Previous Index Price 26-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	-0.031%	0.020%	-0.026%	-3.993%	0.00	0.22	0.22
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.19	-0.042%	0.031%	-0.033%	-6.874%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.13	-0.023%	0.028%	-0.060%	-2.210%	0.03	1.34	1.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.60	115.59	0.009%	0.234%	-4.829%	0.697%	0.26	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.36	116.30	0.050%	0.428%	-3.894%	4.038%	0.37	3.65	3.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.96	119.83	0.104%	0.661%	0.206%	6.809%	0.40	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.10	126.94	0.125%	0.940%	-4.048%	7.064%	0.41	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	123.55	123.34	0.176%	1.125%	0.738%	9.706%	0.56	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.87	125.60	0.218%	1.424%	-3.002%	10.924%	0.60	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.00	123.31	0.560%	2.298%	2.178%	16.343%	1.19	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.82	119.11	0.594%	2.644%	2.323%		1.39	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.93	139.11	0.586%	3.075%	2.694%	18.479%	1.57	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.00	103.06	0.916%				2.10	12.98	12.72