

Irish Stock Exchange Daily Bond Index Report

Friday 28 November, 2014

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Bond Indices Performance

Index	Close Value 28-Nov-2014	Previous Close Value 27-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.52	120.40	0.096%	1.27%	0.53%	9.39%	20.52%	5.39	5.34	1.02
All Bond Index (Return)	191.19	190.99	0.104%	1.56%	1.18%	12.16%	91.19%	5.39	5.34	1.02
Under 3 Bond Index (Clean)	97.30	97.30	-0.001%	-0.23%	-0.74%	-2.31%	-2.70%	1.75	1.75	0.17
Under 3 Bond Index (Return)	142.09	142.07	0.011%	0.12%	-0.08%	-1.76%	42.09%	1.75	1.75	0.17
Under 5 Bond Index (Clean)	109.53	109.50	0.025%	0.15%	-0.59%	1.37%	9.53%	3.14	3.13	0.33
Under 5 Bond Index (Return)	163.92	163.86	0.035%	0.48%	0.09%	3.75%	63.92%	3.14	3.13	0.33
Under 10 Bond Index (Clean)	118.17	118.10	0.055%	0.83%	0.09%	7.43%	18.17%	4.53	4.50	0.71
Under 10 Bond Index (Return)	182.49	182.37	0.064%	1.12%	0.73%	9.97%	82.49%	4.53	4.50	0.71
5 Plus Bond Index (Clean)	129.22	129.03	0.149%	2.14%	1.45%	14.32%	29.22%	7.08	6.99	1.24
5 Plus Bond Index (Return)	211.67	211.34	0.156%	2.39%	2.05%	17.24%	111.67%	7.08	6.99	1.24
10 Plus Bond Index (Clean)	137.67	137.29	0.276%	3.37%	2.63%	20.26%	37.67%	9.17	9.02	1.68
10 Plus Bond Index (Return)	236.48	235.82	0.280%	3.62%	3.23%	24.47%	136.48%	9.17	9.02	1.68

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	100.97	3.49	283	104.46	0.00	2,230	2,252	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.85	2.29	100	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.29	2.82	224	109.11	0.00	8,132	8,643	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.62	41	115.63	0.00	6,389	7,349	7388
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	0.51	41	116.42	0.00	9,256	10,728	10775
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.04	1.97	163	120.00	0.00	7,700	9,089	9240
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.52	0.66	41	127.18	0.00	6,767	8,561	8606
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.85	2.76	224	123.61	0.00	11,809	14,271	14597
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.43	0.56	41	125.99	0.00	9,052	11,354	11405
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.51	2.70	253	124.21	0.00	5,480	6,658	6806
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.60	2.38	255	119.97	0.00	8,137	9,569	9762
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.40	3.85	260	140.25	0.00	11,745	16,021	16473
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.41	0.11	17	104.52	0.00	3,750	3,915	3919

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Bond Index Constituent

Clean Price Performance			Index Price 28-Nov-2014	Previous Index Price 27-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	100.97	100.98	-0.007%	-0.316%	-0.737%	-3.748%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	105.85	105.88	-0.022%	-0.571%	-1.273%	-6.410%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	106.29	106.30	-0.012%	-0.303%	-0.756%	-1.892%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.00	0.013%	-0.107%	-1.054%	1.167%	0.25	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	115.86	0.043%	0.184%	-0.753%	4.494%	0.36	3.65	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.04	118.01	0.028%	0.421%	-0.355%	7.358%	0.39	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.52	126.45	0.054%	0.648%	-0.262%	7.661%	0.40	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.85	120.81	0.036%	0.906%	0.193%	10.409%	0.55	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.43	125.33	0.084%	1.212%	0.332%	11.530%	0.59	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.51	121.31	0.161%	2.266%	1.859%	17.364%	1.17	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.60	117.45	0.123%	2.600%	2.017%		1.37	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.40	136.10	0.224%	3.083%	2.339%	19.893%	1.54	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.41	103.90	0.491%				2.06	12.99	12.73

Return Price Performance			Index Price 28-Nov-2014	Previous Index Price 27-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	104.46	104.45	0.005%	0.025%	-0.021%	-3.988%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.15	0.000%	0.031%	-0.033%	-6.874%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.11	0.000%	0.028%	-0.060%	-2.210%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.63	115.60	0.026%	0.260%	-4.805%	0.723%	0.25	2.74	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.42	116.36	0.053%	0.482%	-3.843%	4.093%	0.36	3.65	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.00	119.96	0.037%	0.698%	0.243%	6.848%	0.39	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.18	127.10	0.065%	1.006%	-3.985%	7.134%	0.40	4.42	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	123.61	123.55	0.045%	1.170%	0.783%	9.755%	0.55	4.84	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.99	125.87	0.095%	1.520%	-2.910%	11.029%	0.59	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.21	124.00	0.165%	2.467%	2.347%	16.535%	1.17	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	119.82	0.129%	2.776%	2.454%		1.37	8.07	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.25	139.93	0.229%	3.311%	2.929%	18.750%	1.54	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.52	104.00	0.496%				2.06	12.99	12.73