

# Irish Stock Exchange Daily Bond Index Report



Friday 21 November, 2014

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## Bond Indices Performance

Index	Close Value 21-Nov-2014	Previous Close Value 20-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.96	119.73	0.190%	0.80%	0.07%	8.89%	19.96%	5.40	5.34	1.11
All Bond Index (Return)	190.18	189.81	0.198%	1.03%	0.64%	11.57%	90.18%	5.40	5.34	1.11
Under 3 Bond Index (Clean)	97.34	97.34	-0.004%	-0.18%	-0.70%	-2.26%	-2.66%	1.77	1.77	0.19
Under 3 Bond Index (Return)	142.03	142.02	0.008%	0.08%	-0.12%	-1.80%	42.03%	1.77	1.77	0.19
Under 5 Bond Index (Clean)	109.42	109.38	0.032%	0.05%	-0.69%	1.26%	9.42%	3.16	3.15	0.39
Under 5 Bond Index (Return)	163.62	163.55	0.043%	0.30%	-0.09%	3.56%	63.62%	3.16	3.15	0.39
Under 10 Bond Index (Clean)	117.81	117.64	0.144%	0.52%	-0.22%	7.10%	17.81%	4.55	4.51	0.79
Under 10 Bond Index (Return)	181.80	181.52	0.152%	0.74%	0.35%	9.55%	81.80%	4.55	4.51	0.79
5 Plus Bond Index (Clean)	128.28	127.88	0.311%	1.39%	0.71%	13.48%	28.28%	7.08	6.99	1.35
5 Plus Bond Index (Return)	210.01	209.35	0.315%	1.59%	1.25%	16.32%	110.01%	7.08	6.99	1.35
10 Plus Bond Index (Clean)	136.09	135.55	0.401%	2.19%	1.45%	18.88%	36.09%	9.17	9.01	1.81
10 Plus Bond Index (Return)	233.67	232.73	0.402%	2.39%	2.01%	22.99%	133.67%	9.17	9.01	1.81

## 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	101.05	3.40	276	104.45	0.00	2,230	2,253	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	106.01	2.13	93	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.36	2.74	217	109.09	0.00	8,132	8,649	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.02	0.51	34	115.53	0.00	6,389	7,349	7382
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	0.42	34	116.21	0.00	9,256	10,717	10756
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.78	1.88	156	119.66	0.00	7,700	9,069	9214
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.17	0.55	34	126.72	0.00	6,767	8,537	8574
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.48	2.68	217	123.16	0.00	11,809	14,228	14543
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.95	0.47	34	125.41	0.00	9,052	11,310	11352
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.43	2.63	246	123.06	0.00	5,480	6,599	6743
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.63	2.31	248	118.94	0.00	8,137	9,490	9678
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.01	3.74	253	138.76	0.00	11,745	15,858	16297
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.67	0.07	10	102.74	0.00	3,750	3,850	3853



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Nov-2014	Previous Index Price 20-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	101.05	101.06	-0.012%	-0.237%	-0.659%	-3.672%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	106.01	106.03	-0.020%	-0.426%	-1.129%	-6.273%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	106.36	106.37	-0.007%	-0.235%	-0.688%	-1.825%	0.04	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.02	115.02	0.002%	-0.102%	-1.050%	1.172%	0.28	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	115.76	0.026%	0.076%	-0.860%	4.381%	0.41	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	117.70	0.068%	0.200%	-0.574%	7.122%	0.45	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.17	126.07	0.078%	0.370%	-0.538%	7.363%	0.48	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	120.48	120.30	0.150%	0.601%	-0.109%	10.075%	0.63	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.95	124.70	0.196%	0.821%	-0.056%	11.099%	0.67	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.43	120.00	0.365%	1.363%	0.960%	16.329%	1.29	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.63	116.09	0.468%	1.756%	1.178%		1.48	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.01	134.54	0.353%	2.035%	1.298%	18.674%	1.67	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.67	102.06	0.598%				2.19	12.98	12.70

Return Price Performance			Index Price 21-Nov-2014	Previous Index Price 20-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	104.45	0.000%	0.018%	-0.028%	-3.995%	0.00	0.23	0.23
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.002%	0.026%	-0.039%	-6.879%	0.02	0.73	0.73
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.09	0.005%	0.013%	-0.075%	-2.225%	0.04	1.35	1.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.53	115.52	0.015%	0.173%	-4.888%	0.635%	0.28	2.75	2.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.21	116.16	0.037%	0.299%	-4.017%	3.905%	0.41	3.67	3.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.66	119.57	0.077%	0.409%	-0.044%	6.542%	0.45	4.20	4.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.72	126.60	0.090%	0.639%	-4.335%	6.744%	0.48	4.44	4.41
IE0034074488	3407448	4.5 Treas Bnd 2020	123.16	122.97	0.156%	0.801%	0.415%	9.354%	0.63	4.85	4.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.41	125.15	0.207%	1.052%	-3.358%	10.517%	0.67	5.31	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.06	122.61	0.365%	1.521%	1.402%	15.459%	1.29	7.21	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.94	118.39	0.466%	1.892%	1.573%		1.48	8.08	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.76	138.27	0.354%	2.213%	1.835%	17.487%	1.67	8.27	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.74	102.12	0.603%				2.19	12.98	12.70