

# Irish Stock Exchange Daily Bond Index Report

Monday 1 December, 2014

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## Bond Indices Performance

Index	Close Value 01-Dec-2014	Previous Close Value 28-Nov-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.64	120.52	0.106%	0.11%	0.64%	9.51%	20.64%	5.39	5.34	1.00
All Bond Index (Return)	191.45	191.19	0.136%	0.14%	1.31%	12.31%	91.45%	5.39	5.34	1.00
Under 3 Bond Index (Clean)	97.29	97.30	-0.008%	-0.01%	-0.75%	-2.32%	-2.71%	1.75	1.74	0.17
Under 3 Bond Index (Return)	142.13	142.09	0.027%	0.03%	-0.05%	-1.73%	42.13%	1.75	1.74	0.17
Under 5 Bond Index (Clean)	109.52	109.53	-0.005%	0.00%	-0.59%	1.36%	9.52%	3.14	3.13	0.33
Under 5 Bond Index (Return)	163.96	163.92	0.030%	0.03%	0.12%	3.78%	63.96%	3.14	3.13	0.33
Under 10 Bond Index (Clean)	118.23	118.17	0.055%	0.06%	0.14%	7.49%	18.23%	4.53	4.50	0.70
Under 10 Bond Index (Return)	182.64	182.49	0.085%	0.09%	0.81%	10.06%	82.64%	4.53	4.50	0.70
5 Plus Bond Index (Clean)	129.47	129.22	0.190%	0.19%	1.65%	14.54%	29.47%	7.08	7.00	1.22
5 Plus Bond Index (Return)	212.12	211.67	0.215%	0.22%	2.27%	17.50%	112.12%	7.08	7.00	1.22
10 Plus Bond Index (Clean)	138.13	137.67	0.335%	0.33%	2.97%	20.66%	38.13%	9.18	9.03	1.65
10 Plus Bond Index (Return)	237.32	236.48	0.356%	0.36%	3.60%	24.91%	137.32%	9.18	9.03	1.65

## 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	100.96	3.53	286	104.48	0.00	2,230	2,251	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.83	2.36	103	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.27	2.86	227	109.13	0.00	8,132	8,642	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.01	0.66	44	115.67	0.00	6,389	7,348	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.92	0.54	44	116.46	0.00	9,256	10,729	10779
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.04	2.00	166	120.04	0.00	7,700	9,089	9243
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.50	0.71	44	127.21	0.00	6,767	8,559	8607
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.93	2.80	227	123.73	0.00	11,809	14,280	14611
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.54	0.60	44	126.14	0.00	9,052	11,363	11418
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.69	2.74	256	124.43	0.00	5,480	6,668	6818
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.86	2.40	258	120.26	0.00	8,137	9,590	9786
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.77	3.89	263	140.66	0.00	11,745	16,064	16521
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.03	0.13	20	105.16	0.00	3,750	3,939	3943



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Dec-2014	Previous Index Price 28-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	100.96	100.97	-0.013%	-0.013%	-0.750%	-3.761%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	105.83	105.85	-0.022%	-0.022%	-1.295%	-6.430%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	106.27	106.29	-0.011%	-0.011%	-0.768%	-1.903%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.01	115.02	-0.004%	-0.004%	-1.058%	1.163%	0.25	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.92	115.91	0.004%	0.004%	-0.749%	4.498%	0.36	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.04	118.04	0.004%	0.004%	-0.350%	7.363%	0.38	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.50	126.52	-0.018%	-0.018%	-0.280%	7.642%	0.40	4.41	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	120.93	120.85	0.066%	0.066%	0.260%	10.482%	0.54	4.83	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.54	125.43	0.084%	0.084%	0.416%	11.623%	0.57	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.69	121.51	0.155%	0.155%	2.016%	17.546%	1.14	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.86	117.60	0.225%	0.225%	2.247%		1.34	8.06	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.77	136.40	0.271%	0.271%	2.616%	20.218%	1.51	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.03	104.41	0.594%	0.594%			2.02	13.00	12.74

Return Price Performance			Index Price 01-Dec-2014	Previous Index Price 28-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	104.46	0.023%	0.023%	0.002%	-3.966%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.15	0.042%	0.042%	0.008%	-6.836%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.11	0.023%	0.023%	-0.038%	-2.188%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.67	115.63	0.035%	0.035%	-4.772%	0.758%	0.25	2.73	2.73
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.46	116.42	0.036%	0.036%	-3.809%	4.131%	0.36	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.04	120.00	0.035%	0.035%	0.278%	6.885%	0.38	4.18	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.21	127.18	0.020%	0.020%	-3.966%	7.156%	0.40	4.41	4.40
IE0034074488	3407448	4.5 Treas Bnd 2020	123.73	123.61	0.095%	0.095%	0.878%	9.859%	0.54	4.83	4.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	125.99	0.116%	0.116%	-2.797%	11.157%	0.57	5.29	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.43	124.21	0.177%	0.177%	2.528%	16.742%	1.14	7.20	7.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	119.97	0.244%	0.244%	2.705%		1.34	8.06	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.66	140.25	0.295%	0.295%	3.233%	19.100%	1.51	8.26	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.16	104.52	0.612%	0.612%			2.02	13.00	12.74