

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 December, 2014

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Bond Indices Performance

Index	Close Value 02-Dec-2014	Previous Close Value 01-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.50	120.64	-0.115%	-0.01%	0.52%	9.38%	20.50%	5.39	5.33	1.02
All Bond Index (Return)	191.25	191.45	-0.103%	0.03%	1.21%	12.19%	91.25%	5.39	5.33	1.02
Under 3 Bond Index (Clean)	97.28	97.29	-0.013%	-0.02%	-0.76%	-2.33%	-2.72%	1.74	1.74	0.17
Under 3 Bond Index (Return)	142.12	142.13	-0.001%	0.03%	-0.05%	-1.73%	42.12%	1.74	1.74	0.17
Under 5 Bond Index (Clean)	109.48	109.52	-0.037%	-0.04%	-0.63%	1.32%	9.48%	3.14	3.13	0.34
Under 5 Bond Index (Return)	163.92	163.96	-0.026%	0.00%	0.09%	3.75%	63.92%	3.14	3.13	0.34
Under 10 Bond Index (Clean)	118.12	118.23	-0.095%	-0.04%	0.05%	7.39%	18.12%	4.53	4.50	0.71
Under 10 Bond Index (Return)	182.49	182.64	-0.083%	0.00%	0.73%	9.97%	82.49%	4.53	4.50	0.71
5 Plus Bond Index (Clean)	129.24	129.47	-0.174%	0.02%	1.47%	14.34%	29.24%	7.07	6.99	1.24
5 Plus Bond Index (Return)	211.78	212.12	-0.161%	0.05%	2.10%	17.31%	111.78%	7.07	6.99	1.24
10 Plus Bond Index (Clean)	137.84	138.13	-0.207%	0.13%	2.76%	20.41%	37.84%	9.17	9.02	1.67
10 Plus Bond Index (Return)	236.86	237.32	-0.193%	0.16%	3.40%	24.67%	136.86%	9.17	9.02	1.67

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	100.94	3.54	287	104.48	0.00	2,230	2,251	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.81	2.38	104	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.26	2.87	228	109.13	0.00	8,132	8,641	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	115.00	0.68	45	115.67	0.00	6,389	7,347	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.90	0.56	45	116.46	0.00	9,256	10,727	10779
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.94	2.01	167	119.96	0.00	7,700	9,082	9237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.41	0.73	45	127.14	0.00	6,767	8,554	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.81	2.81	228	123.62	0.00	11,809	14,266	14598
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.44	0.62	45	126.06	0.00	9,052	11,355	11411
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.42	2.75	257	124.17	0.00	5,480	6,653	6804
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.51	2.41	259	119.92	0.00	8,137	9,562	9758
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.48	3.91	264	140.38	0.00	11,745	16,030	16488
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.84	0.14	21	104.98	0.00	3,750	3,931	3937

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Bond Index Constituent

Clean Price Performance			Index Price 02-Dec-2014	Previous Index Price 01-Dec-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.94	100.96	-0.012%	-0.025%	-0.762%	-3.772%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	105.81	105.83	-0.022%	-0.043%	-1.316%	-6.451%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	106.26	106.27	-0.014%	-0.025%	-0.782%	-1.917%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.00	115.01	-0.013%	-0.017%	-1.071%	1.150%	0.25	2.73	2.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.90	115.92	-0.016%	-0.011%	-0.765%	4.482%	0.36	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.94	118.04	-0.085%	-0.080%	-0.435%	7.272%	0.40	4.17	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.41	126.50	-0.067%	-0.085%	-0.347%	7.569%	0.41	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	120.81	120.93	-0.102%	-0.036%	0.158%	10.370%	0.56	4.83	4.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.44	125.54	-0.076%	0.008%	0.340%	11.539%	0.58	5.28	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.42	121.69	-0.222%	-0.067%	1.790%	17.285%	1.17	7.19	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.51	117.86	-0.297%	-0.072%	1.943%		1.38	8.06	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.48	136.77	-0.213%	0.057%	2.397%	19.962%	1.53	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.84	105.03	-0.181%	0.412%			2.03	12.99	12.73

Return Price Performance			Index Price 02-Dec-2014	Previous Index Price 01-Dec-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	0.000%	0.023%	0.002%	-3.966%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.000%	0.042%	0.008%	-6.836%	0.02	0.71	0.71
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	-0.002%	0.021%	-0.039%	-2.190%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.67	115.67	0.000%	0.035%	-4.772%	0.758%	0.25	2.73	2.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.46	116.46	-0.004%	0.032%	-3.813%	4.126%	0.36	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.96	120.04	-0.073%	-0.038%	0.205%	6.807%	0.40	4.17	4.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	127.21	-0.054%	-0.034%	-4.018%	7.098%	0.41	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	123.62	123.73	-0.089%	0.006%	0.788%	9.761%	0.56	4.83	4.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.06	126.14	-0.065%	0.051%	-2.860%	11.085%	0.58	5.28	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.17	124.43	-0.208%	-0.031%	2.315%	16.499%	1.17	7.19	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.92	120.26	-0.283%	-0.039%	2.414%		1.38	8.06	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	140.66	-0.198%	0.097%	3.029%	18.865%	1.53	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.98	105.16	-0.174%	0.437%			2.03	12.99	12.73