

# Irish Stock Exchange Daily Bond Index Report

Wednesday 3 December, 2014

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## Bond Indices Performance

Index	Close Value 03-Dec-2014	Previous Close Value 02-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.54	120.50	0.027%	0.02%	0.55%	9.41%	20.54%	5.39	5.33	1.01
All Bond Index (Return)	191.32	191.25	0.036%	0.07%	1.24%	12.23%	91.32%	5.39	5.33	1.01
Under 3 Bond Index (Clean)	97.27	97.28	-0.005%	-0.03%	-0.77%	-2.33%	-2.73%	1.74	1.74	0.16
Under 3 Bond Index (Return)	142.13	142.12	0.007%	0.03%	-0.04%	-1.73%	42.13%	1.74	1.74	0.16
Under 5 Bond Index (Clean)	109.49	109.48	0.010%	-0.03%	-0.62%	1.33%	9.49%	3.14	3.13	0.34
Under 5 Bond Index (Return)	163.96	163.92	0.021%	0.03%	0.11%	3.77%	63.96%	3.14	3.13	0.34
Under 10 Bond Index (Clean)	118.15	118.12	0.029%	-0.01%	0.08%	7.42%	18.15%	4.53	4.49	0.71
Under 10 Bond Index (Return)	182.56	182.49	0.039%	0.04%	0.77%	10.01%	82.56%	4.53	4.49	0.71
5 Plus Bond Index (Clean)	129.29	129.24	0.039%	0.05%	1.51%	14.38%	29.29%	7.07	6.99	1.23
5 Plus Bond Index (Return)	211.88	211.78	0.047%	0.10%	2.15%	17.36%	111.88%	7.07	6.99	1.23
10 Plus Bond Index (Clean)	137.87	137.84	0.016%	0.14%	2.77%	20.43%	37.87%	9.17	9.02	1.67
10 Plus Bond Index (Return)	236.92	236.86	0.025%	0.19%	3.43%	24.70%	136.92%	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	3.55	288	104.49	0.00	2,230	2,251	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.79	2.41	105	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.25	2.89	229	109.14	0.00	8,132	8,640	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.99	0.69	46	115.69	0.00	6,389	7,347	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	0.57	46	116.47	0.00	9,256	10,728	10780
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.98	2.03	168	120.00	0.00	7,700	9,084	9240
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.45	0.74	46	127.19	0.00	6,767	8,556	8606
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.86	2.82	229	123.68	0.00	11,809	14,272	14605
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.50	0.63	46	126.13	0.00	9,052	11,361	11418
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.47	2.76	258	124.22	0.00	5,480	6,656	6807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.59	2.42	260	120.01	0.00	8,137	9,568	9765
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.46	3.92	265	140.38	0.00	11,745	16,027	16488
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.99	0.15	22	105.13	0.00	3,750	3,937	3942



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Dec-2014	Previous Index Price 02-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	100.94	-0.008%	-0.033%	-0.770%	-3.780%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	105.79	105.81	-0.021%	-0.064%	-1.337%	-6.470%	0.02	0.70	0.70
IE0006857530	0685753	4.6 Treas Bnd 2016	106.25	106.26	-0.008%	-0.033%	-0.789%	-1.925%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.99	115.00	-0.002%	-0.019%	-1.073%	1.148%	0.25	2.73	2.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	115.90	0.004%	-0.007%	-0.760%	4.487%	0.35	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.98	117.94	0.030%	-0.051%	-0.405%	7.303%	0.39	4.17	4.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.45	126.41	0.028%	-0.058%	-0.319%	7.599%	0.40	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	120.86	120.81	0.044%	0.008%	0.201%	10.418%	0.55	4.83	4.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.50	125.44	0.050%	0.058%	0.390%	11.595%	0.57	5.28	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.47	121.42	0.037%	-0.030%	1.828%	17.329%	1.17	7.19	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.59	117.51	0.066%	-0.006%	2.011%		1.37	8.06	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.46	136.48	-0.015%	0.043%	2.382%	19.944%	1.54	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.99	104.84	0.140%	0.553%			2.02	12.99	12.73

Return Price Performance			Index Price 03-Dec-2014	Previous Index Price 02-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	104.49	104.48	0.005%	0.028%	0.007%	-3.962%	0.00	0.21	0.21
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.001%	0.043%	0.009%	-6.835%	0.02	0.70	0.70
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.13	0.005%	0.026%	-0.035%	-2.185%	0.03	1.33	1.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.69	115.67	0.011%	0.046%	-4.761%	0.769%	0.25	2.73	2.72
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.47	116.46	0.015%	0.046%	-3.799%	4.142%	0.35	3.64	3.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.00	119.96	0.039%	0.001%	0.244%	6.849%	0.39	4.17	4.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.19	127.14	0.041%	0.007%	-3.979%	7.142%	0.40	4.41	4.39
IE0034074488	3407448	4.5 Treas Bnd 2020	123.68	123.62	0.053%	0.058%	0.841%	9.819%	0.55	4.83	4.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.13	126.06	0.061%	0.112%	-2.801%	11.153%	0.57	5.28	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.22	124.17	0.044%	0.013%	2.360%	16.550%	1.17	7.19	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.01	119.92	0.072%	0.033%	2.488%		1.37	8.06	7.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	140.38	-0.004%	0.093%	3.025%	18.861%	1.54	8.26	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.13	104.98	0.147%	0.585%			2.02	12.99	12.73