

Irish Stock Exchange Daily Bond Index Report



Thursday 4 December, 2014

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Bond Indices Performance

Index	Close Value 04-Dec-2014	Previous Close Value 03-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.36	120.54	-0.149%	-0.13%	0.40%	9.25%	20.36%	5.38	5.32	1.03
All Bond Index (Return)	191.06	191.32	-0.136%	-0.07%	1.11%	12.08%	91.06%	5.38	5.32	1.03
Under 3 Bond Index (Clean)	97.24	97.27	-0.036%	-0.06%	-0.80%	-2.37%	-2.76%	1.73	1.73	0.16
Under 3 Bond Index (Return)	142.10	142.13	-0.023%	0.01%	-0.07%	-1.75%	42.10%	1.73	1.73	0.16
Under 5 Bond Index (Clean)	109.42	109.49	-0.069%	-0.10%	-0.69%	1.26%	9.42%	3.13	3.12	0.35
Under 5 Bond Index (Return)	163.86	163.96	-0.057%	-0.03%	0.05%	3.71%	63.86%	3.13	3.12	0.35
Under 10 Bond Index (Clean)	118.01	118.15	-0.124%	-0.13%	-0.05%	7.29%	18.01%	4.52	4.48	0.73
Under 10 Bond Index (Return)	182.36	182.56	-0.111%	-0.07%	0.66%	9.89%	82.36%	4.52	4.48	0.73
5 Plus Bond Index (Clean)	129.02	129.29	-0.209%	-0.15%	1.30%	14.14%	29.02%	7.06	6.97	1.26
5 Plus Bond Index (Return)	211.47	211.88	-0.195%	-0.09%	1.95%	17.13%	111.47%	7.06	6.97	1.26
10 Plus Bond Index (Clean)	137.50	137.87	-0.263%	-0.12%	2.50%	20.12%	37.50%	9.16	9.00	1.69
10 Plus Bond Index (Return)	236.33	236.92	-0.247%	-0.06%	3.17%	24.39%	136.33%	9.16	9.00	1.69

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	100.89	3.56	289	104.45	0.00	2,230	2,250	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.71	2.43	106	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.20	2.90	230	109.10	0.00	8,132	8,636	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.97	0.71	47	115.68	0.00	6,389	7,346	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.85	0.58	47	116.43	0.00	9,256	10,723	10776
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.84	2.04	169	119.87	0.00	7,700	9,073	9230
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	0.76	47	127.06	0.00	6,767	8,546	8597
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.71	2.84	230	123.54	0.00	11,809	14,254	14589
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.30	0.64	47	125.94	0.00	9,052	11,342	11400
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	2.77	259	123.96	0.00	5,480	6,641	6792
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.28	2.43	261	119.71	0.00	8,137	9,543	9741
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.13	3.94	266	140.06	0.00	11,745	15,988	16451
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.63	0.15	23	104.78	0.00	3,750	3,924	3929

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Bond Index Constituent

Clean Price Performance			Index Price 04-Dec-2014	Previous Index Price 03-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	100.89	100.94	-0.050%	-0.082%	-0.819%	-3.827%	0.01	0.20	0.20
IE0004680173	0468017	8.25 Treas Bnd 2015	105.71	105.79	-0.072%	-0.136%	-1.407%	-6.537%	0.03	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	106.20	106.25	-0.044%	-0.077%	-0.833%	-1.968%	0.03	1.32	1.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.97	114.99	-0.022%	-0.041%	-1.094%	1.126%	0.24	2.72	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.85	115.91	-0.045%	-0.052%	-0.805%	4.440%	0.36	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.84	117.98	-0.121%	-0.172%	-0.526%	7.173%	0.41	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.45	-0.119%	-0.176%	-0.438%	7.471%	0.42	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.71	120.86	-0.124%	-0.116%	0.077%	10.281%	0.57	4.82	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.30	125.50	-0.166%	-0.108%	0.224%	11.410%	0.60	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.47	-0.229%	-0.259%	1.594%	17.060%	1.20	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.28	117.59	-0.259%	-0.265%	1.746%		1.40	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.13	136.46	-0.244%	-0.202%	2.132%	19.651%	1.56	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.63	104.99	-0.338%	0.213%			2.05	12.98	12.72

Return Price Performance			Index Price 04-Dec-2014	Previous Index Price 03-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	104.45	104.49	-0.036%	-0.009%	-0.030%	-3.996%	0.01	0.20	0.20
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.19	-0.049%	-0.006%	-0.040%	-6.880%	0.03	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.14	-0.032%	-0.006%	-0.067%	-2.216%	0.03	1.32	1.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.69	-0.009%	0.037%	-4.769%	0.760%	0.24	2.72	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.43	116.47	-0.034%	0.012%	-3.832%	4.106%	0.36	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.87	120.00	-0.109%	-0.108%	0.134%	6.732%	0.41	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.06	127.19	-0.105%	-0.098%	-4.080%	7.029%	0.42	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	123.54	123.68	-0.112%	-0.053%	0.729%	9.696%	0.57	4.82	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.94	126.13	-0.154%	-0.042%	-2.951%	10.982%	0.60	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.96	124.22	-0.215%	-0.202%	2.140%	16.300%	1.20	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.71	120.01	-0.246%	-0.213%	2.236%		1.40	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	140.38	-0.227%	-0.133%	2.792%	18.591%	1.56	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.78	105.13	-0.332%	0.251%			2.05	12.98	12.72