

Irish Stock Exchange Daily Bond Index Report



Friday 5 December, 2014

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Bond Indices Performance

Index	Close Value 05-Dec-2014	Previous Close Value 04-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.48	120.36	0.106%	-0.03%	0.50%	9.37%	20.48%	5.38	5.32	1.01
All Bond Index (Return)	191.28	191.06	0.115%	0.05%	1.22%	12.21%	91.28%	5.38	5.32	1.01
Under 3 Bond Index (Clean)	97.22	97.24	-0.015%	-0.08%	-0.82%	-2.38%	-2.78%	1.73	1.73	0.17
Under 3 Bond Index (Return)	142.10	142.10	-0.002%	0.01%	-0.07%	-1.75%	42.10%	1.73	1.73	0.17
Under 5 Bond Index (Clean)	109.44	109.42	0.026%	-0.08%	-0.66%	1.29%	9.44%	3.12	3.11	0.34
Under 5 Bond Index (Return)	163.92	163.86	0.037%	0.00%	0.09%	3.75%	63.92%	3.12	3.11	0.34
Under 10 Bond Index (Clean)	118.09	118.01	0.073%	-0.06%	0.02%	7.36%	18.09%	4.51	4.48	0.71
Under 10 Bond Index (Return)	182.51	182.36	0.082%	0.01%	0.74%	9.98%	82.51%	4.51	4.48	0.71
5 Plus Bond Index (Clean)	129.24	129.02	0.168%	0.01%	1.47%	14.34%	29.24%	7.06	6.98	1.24
5 Plus Bond Index (Return)	211.84	211.47	0.174%	0.08%	2.13%	17.34%	111.84%	7.06	6.98	1.24
10 Plus Bond Index (Clean)	137.86	137.50	0.258%	0.14%	2.77%	20.43%	37.86%	9.16	9.01	1.67
10 Plus Bond Index (Return)	236.95	236.33	0.262%	0.20%	3.44%	24.72%	136.95%	9.16	9.01	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.87	3.58	290	104.45	0.00	2,230	2,249	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.69	2.45	107	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.18	2.91	231	109.09	0.00	8,132	8,635	8871
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.96	0.72	48	115.68	0.00	6,389	7,345	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.91	0.59	48	116.50	0.00	9,256	10,728	10783
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.90	2.05	170	119.95	0.00	7,700	9,078	9236
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.36	0.78	48	127.14	0.00	6,767	8,550	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.81	2.85	231	123.66	0.00	11,809	14,266	14602
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.41	0.66	48	126.07	0.00	9,052	11,352	11412
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.41	2.78	260	124.19	0.00	5,480	6,653	6805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.50	2.44	262	119.94	0.00	8,137	9,561	9760
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.43	3.95	267	140.38	0.00	11,745	16,024	16488
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.05	0.16	24	105.21	0.00	3,750	3,939	3945

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Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2014	Previous Index Price 04-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	100.87	100.89	-0.012%	-0.094%	-0.831%	-3.839%	0.01	0.20	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	105.69	105.71	-0.024%	-0.160%	-1.431%	-6.559%	0.03	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	106.18	106.20	-0.019%	-0.096%	-0.852%	-1.986%	0.04	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.96	114.97	-0.011%	-0.052%	-1.105%	1.114%	0.24	2.72	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.91	115.85	0.047%	-0.004%	-0.758%	4.489%	0.34	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.90	117.84	0.055%	-0.117%	-0.471%	7.233%	0.40	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.36	126.30	0.051%	-0.125%	-0.386%	7.527%	0.41	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.81	120.71	0.083%	-0.033%	0.160%	10.372%	0.55	4.82	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.41	125.30	0.094%	-0.014%	0.318%	11.515%	0.58	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.41	121.19	0.180%	-0.080%	1.777%	17.271%	1.17	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.50	117.28	0.188%	-0.078%	1.937%		1.38	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	136.13	0.223%	0.021%	2.360%	19.918%	1.53	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.05	104.63	0.401%	0.615%			2.02	12.98	12.72

Return Price Performance			Index Price 05-Dec-2014	Previous Index Price 04-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	104.45	0.000%	-0.009%	-0.030%	-3.996%	0.01	0.20	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	-0.002%	-0.008%	-0.042%	-6.882%	0.03	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	109.09	109.10	-0.006%	-0.013%	-0.073%	-2.223%	0.04	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.68	0.002%	0.039%	-4.767%	0.762%	0.24	2.72	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.50	116.43	0.058%	0.070%	-3.776%	4.166%	0.34	3.63	3.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.95	119.87	0.064%	-0.044%	0.199%	6.801%	0.40	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	127.06	0.064%	-0.035%	-4.019%	7.097%	0.41	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	123.66	123.54	0.091%	0.037%	0.820%	9.796%	0.55	4.82	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.07	125.94	0.104%	0.062%	-2.850%	11.097%	0.58	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.19	123.96	0.185%	-0.018%	2.329%	16.515%	1.17	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.94	119.71	0.191%	-0.023%	2.431%		1.38	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	140.06	0.227%	0.093%	3.025%	18.861%	1.53	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.21	104.78	0.408%	0.659%			2.02	12.98	12.72