

Irish Stock Exchange Daily Bond Index Report

Monday 8 December, 2014

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Bond Indices Performance

Index	Close Value 08-Dec-2014	Previous Close Value 05-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.71	120.48	0.183%	0.16%	0.69%	9.57%	20.71%	5.38	5.33	0.98
All Bond Index (Return)	191.68	191.28	0.212%	0.26%	1.44%	12.45%	91.68%	5.38	5.33	0.98
Under 3 Bond Index (Clean)	97.22	97.22	0.001%	-0.08%	-0.82%	-2.38%	-2.78%	1.73	1.73	0.16
Under 3 Bond Index (Return)	142.15	142.10	0.037%	0.05%	-0.03%	-1.72%	42.15%	1.73	1.73	0.16
Under 5 Bond Index (Clean)	109.47	109.44	0.025%	-0.05%	-0.64%	1.32%	9.47%	3.12	3.11	0.32
Under 5 Bond Index (Return)	164.02	163.92	0.059%	0.06%	0.15%	3.81%	64.02%	3.12	3.11	0.32
Under 10 Bond Index (Clean)	118.23	118.09	0.119%	0.06%	0.14%	7.49%	18.23%	4.51	4.48	0.68
Under 10 Bond Index (Return)	182.78	182.51	0.148%	0.16%	0.89%	10.14%	82.78%	4.51	4.48	0.68
5 Plus Bond Index (Clean)	129.63	129.24	0.304%	0.32%	1.78%	14.68%	29.63%	7.07	6.98	1.19
5 Plus Bond Index (Return)	212.53	211.84	0.327%	0.41%	2.47%	17.72%	112.53%	7.07	6.98	1.19
10 Plus Bond Index (Clean)	138.51	137.86	0.472%	0.61%	3.25%	20.99%	38.51%	9.17	9.02	1.62
10 Plus Bond Index (Return)	238.11	236.95	0.490%	0.69%	3.95%	25.33%	138.11%	9.17	9.02	1.62

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	100.86	3.61	293	104.48	0.00	2,230	2,249	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.67	2.52	110	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.18	2.95	234	109.13	0.00	8,132	8,634	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.97	0.77	51	115.74	0.00	6,389	7,346	7395
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.98	0.63	51	116.60	0.00	9,256	10,734	10792
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.92	2.09	173	120.00	0.00	7,700	9,080	9240
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.41	0.82	51	127.24	0.00	6,767	8,554	8610
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.92	2.89	234	123.81	0.00	11,809	14,279	14620
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.64	0.70	51	126.33	0.00	9,052	11,372	11436
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.76	2.81	263	124.57	0.00	5,480	6,672	6826
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.01	2.47	265	120.47	0.00	8,137	9,602	9803
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.96	4.00	270	140.95	0.00	11,745	16,086	16555
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.90	0.18	27	106.08	0.00	3,750	3,971	3978

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Bond Index Constituent

Clean Price Performance			Index Price 08-Dec-2014	Previous Index Price 05-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	100.86	100.87	-0.010%	-0.104%	-0.841%	-3.848%	0.00	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	105.67	105.69	-0.016%	-0.176%	-1.447%	-6.574%	0.02	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	106.18	106.18	-0.005%	-0.101%	-0.856%	-1.991%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.97	114.96	0.011%	-0.041%	-1.094%	1.126%	0.23	2.71	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.98	115.91	0.058%	0.053%	-0.700%	4.550%	0.32	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.92	117.90	0.015%	-0.102%	-0.456%	7.249%	0.39	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.41	126.36	0.042%	-0.083%	-0.345%	7.572%	0.40	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	120.92	120.81	0.093%	0.060%	0.253%	10.475%	0.53	4.81	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.64	125.41	0.177%	0.163%	0.496%	11.712%	0.54	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.76	121.41	0.290%	0.210%	2.072%	17.611%	1.13	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.01	117.50	0.427%	0.349%	2.373%		1.32	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.96	136.43	0.388%	0.409%	2.757%	20.384%	1.49	8.25	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.90	105.05	0.812%	1.432%			1.95	12.99	12.74

Return Price Performance			Index Price 08-Dec-2014	Previous Index Price 05-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	104.45	0.026%	0.017%	-0.004%	-3.972%	0.00	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.14	0.048%	0.040%	0.006%	-6.837%	0.02	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.09	0.030%	0.017%	-0.043%	-2.193%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.74	115.68	0.050%	0.089%	-4.720%	0.813%	0.23	2.71	2.71
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.60	116.50	0.090%	0.160%	-3.690%	4.260%	0.32	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.00	119.95	0.045%	0.001%	0.244%	6.849%	0.39	4.16	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.24	127.14	0.079%	0.045%	-3.942%	7.182%	0.40	4.40	4.38
IE0034074488	3407448	4.5 Treas Bnd 2020	123.81	123.66	0.121%	0.159%	0.943%	9.929%	0.53	4.81	4.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.07	0.209%	0.271%	-2.646%	11.330%	0.54	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.57	124.19	0.309%	0.291%	2.645%	16.875%	1.13	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.47	119.94	0.442%	0.419%	2.884%		1.32	8.05	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.95	140.38	0.409%	0.503%	3.446%	19.347%	1.49	8.25	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.08	105.21	0.829%	1.494%			1.95	12.99	12.74