

# Irish Stock Exchange Daily Bond Index Report

Tuesday 9 December, 2014

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## Bond Indices Performance

Index	Close Value 09-Dec-2014	Previous Close Value 08-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.65	120.71	-0.046%	0.11%	0.64%	9.52%	20.65%	5.38	5.32	0.99
All Bond Index (Return)	191.62	191.68	-0.034%	0.22%	1.40%	12.41%	91.62%	5.38	5.32	0.99
Under 3 Bond Index (Clean)	97.21	97.22	-0.015%	-0.09%	-0.83%	-2.40%	-2.79%	1.73	1.72	0.16
Under 3 Bond Index (Return)	142.15	142.15	-0.002%	0.04%	-0.03%	-1.72%	42.15%	1.73	1.72	0.16
Under 5 Bond Index (Clean)	109.43	109.47	-0.033%	-0.08%	-0.67%	1.28%	9.43%	3.12	3.11	0.33
Under 5 Bond Index (Return)	163.99	164.02	-0.021%	0.04%	0.13%	3.79%	63.99%	3.12	3.11	0.33
Under 10 Bond Index (Clean)	118.17	118.23	-0.052%	0.00%	0.09%	7.43%	18.17%	4.51	4.48	0.69
Under 10 Bond Index (Return)	182.70	182.78	-0.041%	0.12%	0.85%	10.10%	82.70%	4.51	4.48	0.69
5 Plus Bond Index (Clean)	129.56	129.63	-0.056%	0.26%	1.72%	14.62%	29.56%	7.06	6.98	1.20
5 Plus Bond Index (Return)	212.44	212.53	-0.045%	0.36%	2.42%	17.67%	112.44%	7.06	6.98	1.20
10 Plus Bond Index (Clean)	138.49	138.51	-0.016%	0.59%	3.24%	20.97%	38.49%	9.16	9.02	1.62
10 Plus Bond Index (Return)	238.10	238.11	-0.005%	0.69%	3.94%	25.32%	138.10%	9.16	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.84	3.63	294	104.47	0.00	2,230	2,249	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.63	2.54	111	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.17	2.96	235	109.13	0.00	8,132	8,634	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.94	0.78	52	115.73	0.00	6,389	7,344	7394
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	0.64	52	116.60	0.00	9,256	10,733	10792
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.85	2.10	174	119.94	0.00	7,700	9,074	9236
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.34	0.84	52	127.18	0.00	6,767	8,549	8605
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.80	2.90	235	123.70	0.00	11,809	14,265	14607
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.55	0.71	52	126.27	0.00	9,052	11,365	11429
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.71	2.82	264	124.53	0.00	5,480	6,669	6824
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.92	2.48	266	120.40	0.00	8,137	9,595	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.91	4.01	271	140.92	0.00	11,745	16,080	16551
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.98	0.18	28	106.16	0.00	3,750	3,974	3981



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Dec-2014	Previous Index Price 08-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	100.84	100.86	-0.023%	-0.127%	-0.863%	-3.870%	0.05	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	105.63	105.67	-0.036%	-0.212%	-1.482%	-6.608%	0.04	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	106.17	106.18	-0.008%	-0.108%	-0.864%	-1.998%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.94	114.97	-0.022%	-0.063%	-1.116%	1.104%	0.24	2.71	2.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.98	-0.015%	0.039%	-0.715%	4.534%	0.33	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.85	117.92	-0.062%	-0.164%	-0.517%	7.182%	0.41	4.15	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.34	126.41	-0.062%	-0.145%	-0.406%	7.505%	0.41	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	120.80	120.92	-0.097%	-0.037%	0.156%	10.368%	0.54	4.81	4.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.55	125.64	-0.065%	0.098%	0.430%	11.639%	0.55	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.71	121.76	-0.041%	0.169%	2.030%	17.562%	1.14	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.92	118.01	-0.074%	0.275%	2.297%		1.33	8.04	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.91	136.96	-0.037%	0.372%	2.720%	20.340%	1.49	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.98	105.90	0.068%	1.501%			1.95	12.99	12.74

Return Price Performance			Index Price 09-Dec-2014	Previous Index Price 08-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	104.47	104.48	-0.010%	0.008%	-0.013%	-3.981%	0.05	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.19	-0.014%	0.026%	-0.007%	-6.850%	0.04	0.69	0.69
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.005%	0.022%	-0.038%	-2.189%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.73	115.74	-0.009%	0.080%	-4.728%	0.804%	0.24	2.71	2.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.60	116.60	-0.004%	0.155%	-3.694%	4.255%	0.33	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.94	120.00	-0.050%	-0.049%	0.194%	6.795%	0.41	4.15	4.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.18	127.24	-0.048%	-0.003%	-3.988%	7.131%	0.41	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	123.70	123.81	-0.085%	0.074%	0.857%	9.835%	0.54	4.81	4.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.27	126.33	-0.055%	0.217%	-2.699%	11.269%	0.55	5.27	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.53	124.57	-0.031%	0.260%	2.613%	16.838%	1.14	7.18	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.40	120.47	-0.065%	0.354%	2.817%		1.33	8.04	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.92	140.95	-0.025%	0.478%	3.421%	19.317%	1.49	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.16	106.08	0.074%	1.569%			1.95	12.99	12.74