

# Irish Stock Exchange Daily Bond Index Report



Wednesday 10 December, 2014

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## Bond Indices Performance

Index	Close Value 10-Dec-2014	Previous Close Value 09-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	120.65	0.046%	0.16%	0.69%	9.57%	20.71%	5.38	5.32	0.98
All Bond Index (Return)	191.72	191.62	0.055%	0.28%	1.46%	12.47%	91.72%	5.38	5.32	0.98
Under 3 Bond Index (Clean)	97.20	97.21	-0.011%	-0.10%	-0.85%	-2.41%	-2.80%	1.72	1.72	0.16
Under 3 Bond Index (Return)	142.15	142.15	0.001%	0.04%	-0.03%	-1.72%	42.15%	1.72	1.72	0.16
Under 5 Bond Index (Clean)	109.42	109.43	-0.012%	-0.10%	-0.68%	1.27%	9.42%	3.12	3.11	0.33
Under 5 Bond Index (Return)	163.98	163.99	-0.001%	0.04%	0.13%	3.79%	63.98%	3.12	3.11	0.33
Under 10 Bond Index (Clean)	118.19	118.17	0.015%	0.02%	0.11%	7.45%	18.19%	4.51	4.48	0.69
Under 10 Bond Index (Return)	182.75	182.70	0.025%	0.14%	0.87%	10.12%	82.75%	4.51	4.48	0.69
5 Plus Bond Index (Clean)	129.67	129.56	0.088%	0.35%	1.81%	14.72%	29.67%	7.06	6.98	1.19
5 Plus Bond Index (Return)	212.64	212.44	0.097%	0.46%	2.52%	17.78%	112.64%	7.06	6.98	1.19
10 Plus Bond Index (Clean)	138.73	138.49	0.178%	0.77%	3.42%	21.19%	38.73%	9.16	9.02	1.60
10 Plus Bond Index (Return)	238.54	238.10	0.184%	0.87%	4.13%	25.55%	138.54%	9.16	9.02	1.60

## 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	100.83	3.64	295	104.47	0.00	2,230	2,248	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.62	2.57	112	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.16	2.97	236	109.13	0.00	8,132	8,633	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.93	0.80	53	115.73	0.00	6,389	7,343	7394
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.94	0.65	53	116.59	0.00	9,256	10,731	10791
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.88	2.11	175	119.99	0.00	7,700	9,077	9239
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.28	0.86	53	127.13	0.00	6,767	8,545	8602
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.83	2.91	236	123.74	0.00	11,809	14,269	14612
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.57	0.73	53	126.29	0.00	9,052	11,366	11432
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.80	2.83	265	124.63	0.00	5,480	6,674	6829
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.04	2.49	267	120.52	0.00	8,137	9,604	9807
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.13	4.02	272	141.15	0.00	11,745	16,106	16579
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.24	0.19	29	106.43	0.00	3,750	3,984	3991



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Dec-2014	Previous Index Price 09-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	100.83	100.84	-0.007%	-0.134%	-0.870%	-3.877%	0.03	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	105.62	105.63	-0.014%	-0.226%	-1.496%	-6.621%	0.03	0.68	0.68
IE0006857530	0685753	4.6 Treas Bnd 2016	106.16	106.17	-0.011%	-0.119%	-0.875%	-2.010%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.93	114.94	-0.013%	-0.076%	-1.129%	1.091%	0.24	2.71	2.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.94	115.96	-0.017%	0.022%	-0.732%	4.516%	0.33	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.88	117.85	0.028%	-0.136%	-0.490%	7.213%	0.40	4.15	4.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.28	126.34	-0.047%	-0.192%	-0.453%	7.454%	0.42	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	120.83	120.80	0.022%	-0.015%	0.178%	10.392%	0.54	4.81	4.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.57	125.55	0.012%	0.110%	0.442%	11.653%	0.55	5.26	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.80	121.71	0.072%	0.241%	2.104%	17.647%	1.12	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.04	117.92	0.099%	0.374%	2.399%		1.32	8.04	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.13	136.91	0.162%	0.535%	2.886%	20.535%	1.47	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.24	105.98	0.245%	1.750%			1.93	12.99	12.74

Return Price Performance			Index Price 10-Dec-2014	Previous Index Price 09-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	104.47	0.004%	0.011%	-0.010%	-3.977%	0.03	0.19	0.19
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.17	0.007%	0.033%	0.000%	-6.843%	0.03	0.68	0.68
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.13	0.000%	0.022%	-0.038%	-2.189%	0.03	1.31	1.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.73	115.73	0.000%	0.080%	-4.728%	0.804%	0.24	2.71	2.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.59	116.60	-0.007%	0.149%	-3.700%	4.248%	0.33	3.62	3.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.99	119.94	0.037%	-0.012%	0.231%	6.835%	0.40	4.15	4.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.13	127.18	-0.035%	-0.038%	-4.022%	7.094%	0.42	4.39	4.37
IE0034074488	3407448	4.5 Treas Bnd 2020	123.74	123.70	0.032%	0.106%	0.890%	9.871%	0.54	4.81	4.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.29	126.27	0.023%	0.240%	-2.677%	11.295%	0.55	5.26	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.63	124.53	0.079%	0.339%	2.694%	16.930%	1.12	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.52	120.40	0.105%	0.460%	2.926%		1.32	8.04	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.15	140.92	0.168%	0.647%	3.595%	19.518%	1.47	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.43	106.16	0.252%	1.825%			1.93	12.99	12.74