

# Irish Stock Exchange Daily Bond Index Report

Thursday 11 December, 2014

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## Bond Indices Performance

Index	Close Value 11-Dec-2014	Previous Close Value 10-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.74	120.71	0.025%	0.18%	0.71%	9.59%	20.74%	5.37	5.32	0.97
All Bond Index (Return)	191.79	191.72	0.034%	0.31%	1.49%	12.51%	91.79%	5.37	5.32	0.97
Under 3 Bond Index (Clean)	97.17	97.20	-0.026%	-0.13%	-0.87%	-2.43%	-2.83%	1.71	1.71	0.15
Under 3 Bond Index (Return)	142.13	142.15	-0.013%	0.03%	-0.04%	-1.73%	42.13%	1.71	1.71	0.15
Under 5 Bond Index (Clean)	109.41	109.42	-0.006%	-0.10%	-0.69%	1.26%	9.41%	3.11	3.10	0.32
Under 5 Bond Index (Return)	163.99	163.98	0.005%	0.05%	0.13%	3.80%	63.99%	3.11	3.10	0.32
Under 10 Bond Index (Clean)	118.19	118.19	-0.002%	0.02%	0.10%	7.45%	18.19%	4.50	4.47	0.68
Under 10 Bond Index (Return)	182.77	182.75	0.009%	0.15%	0.88%	10.13%	82.77%	4.50	4.47	0.68
5 Plus Bond Index (Clean)	129.73	129.67	0.047%	0.40%	1.86%	14.78%	29.73%	7.06	6.98	1.18
5 Plus Bond Index (Return)	212.76	212.64	0.055%	0.51%	2.58%	17.85%	112.76%	7.06	6.98	1.18
10 Plus Bond Index (Clean)	138.93	138.73	0.140%	0.92%	3.57%	21.36%	38.93%	9.16	9.02	1.58
10 Plus Bond Index (Return)	238.89	238.54	0.146%	1.02%	4.29%	25.74%	138.89%	9.16	9.02	1.58

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.79	3.65	296	104.43	0.00	2,230	2,247	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.53	2.59	113	108.12	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.13	2.99	237	109.12	0.00	8,132	8,630	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.91	0.81	54	115.72	0.00	6,389	7,342	7394
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.95	0.67	54	116.62	0.00	9,256	10,732	10793
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.90	2.12	176	120.02	0.00	7,700	9,078	9242
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.26	0.87	54	127.14	0.00	6,767	8,544	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.73	2.92	237	123.65	0.00	11,809	14,256	14601
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.51	0.74	54	126.25	0.00	9,052	11,361	11428
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	2.84	266	124.72	0.00	5,480	6,678	6834
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.21	2.50	268	120.70	0.00	8,137	9,619	9822
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.27	4.04	273	141.31	0.00	11,745	16,123	16597
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.55	0.20	30	106.74	0.00	3,750	3,995	4003



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Dec-2014	Previous Index Price 10-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	100.79	100.83	-0.048%	-0.181%	-0.917%	-3.923%	0.09	0.18	0.18
IE0004680173	0468017	8.25 Treas Bnd 2015	105.53	105.62	-0.079%	-0.304%	-1.573%	-6.695%	0.05	0.68	0.68
IE0006857530	0685753	4.6 Treas Bnd 2016	106.13	106.16	-0.026%	-0.146%	-0.901%	-2.035%	0.02	1.30	1.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.91	114.93	-0.017%	-0.093%	-1.146%	1.073%	0.23	2.70	2.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.95	115.94	0.010%	0.032%	-0.722%	4.527%	0.32	3.61	3.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.90	117.88	0.017%	-0.119%	-0.473%	7.231%	0.39	4.14	4.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.26	126.28	-0.010%	-0.202%	-0.463%	7.444%	0.41	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.73	120.83	-0.084%	-0.099%	0.094%	10.299%	0.55	4.80	4.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.51	125.57	-0.046%	0.064%	0.396%	11.601%	0.55	5.25	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	121.80	0.067%	0.309%	2.173%	17.727%	1.11	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.21	118.04	0.147%	0.521%	2.549%		1.30	8.03	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.27	137.13	0.102%	0.638%	2.991%	20.658%	1.46	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.55	106.24	0.292%	2.047%			1.91	12.98	12.74

Return Price Performance			Index Price 11-Dec-2014	Previous Index Price 10-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	104.43	104.47	-0.034%	-0.022%	-0.043%	-4.009%	0.09	0.18	0.18
IE0004680173	0468017	8.25 Treas Bnd 2015	108.12	108.18	-0.055%	-0.022%	-0.055%	-6.895%	0.05	0.68	0.68
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.13	-0.014%	0.008%	-0.052%	-2.202%	0.02	1.30	1.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.72	115.73	-0.004%	0.076%	-4.732%	0.800%	0.23	2.70	2.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.62	116.59	0.021%	0.170%	-3.680%	4.270%	0.32	3.61	3.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.02	119.99	0.027%	0.014%	0.257%	6.863%	0.39	4.14	4.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	127.13	0.002%	-0.035%	-4.019%	7.096%	0.41	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	123.65	123.74	-0.074%	0.032%	0.815%	9.790%	0.55	4.80	4.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.25	126.29	-0.035%	0.205%	-2.711%	11.256%	0.55	5.25	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.72	124.63	0.075%	0.414%	2.770%	17.018%	1.11	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.70	120.52	0.151%	0.612%	3.081%		1.30	8.03	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	141.15	0.110%	0.757%	3.708%	19.649%	1.46	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.74	106.43	0.297%	2.127%			1.91	12.98	12.74