

Irish Stock Exchange Daily Bond Index Report



Friday 12 December, 2014

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Bond Indices Performance

Index	Close Value 12-Dec-2014	Previous Close Value 11-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.82	120.74	0.071%	0.25%	0.78%	9.67%	20.82%	5.37	5.32	0.95
All Bond Index (Return)	191.94	191.79	0.081%	0.40%	1.58%	12.60%	91.94%	5.37	5.32	0.95
Under 3 Bond Index (Clean)	97.16	97.17	-0.007%	-0.14%	-0.88%	-2.44%	-2.84%	1.71	1.71	0.15
Under 3 Bond Index (Return)	142.14	142.13	0.005%	0.04%	-0.04%	-1.72%	42.14%	1.71	1.71	0.15
Under 5 Bond Index (Clean)	109.41	109.41	-0.005%	-0.11%	-0.69%	1.26%	9.41%	3.11	3.10	0.32
Under 5 Bond Index (Return)	164.00	163.99	0.007%	0.05%	0.14%	3.80%	64.00%	3.11	3.10	0.32
Under 10 Bond Index (Clean)	118.23	118.19	0.031%	0.05%	0.14%	7.48%	18.23%	4.50	4.47	0.67
Under 10 Bond Index (Return)	182.84	182.77	0.042%	0.20%	0.92%	10.18%	82.84%	4.50	4.47	0.67
5 Plus Bond Index (Clean)	129.90	129.73	0.129%	0.53%	1.99%	14.92%	29.90%	7.06	6.98	1.16
5 Plus Bond Index (Return)	213.05	212.76	0.136%	0.65%	2.71%	18.01%	113.05%	7.06	6.98	1.16
10 Plus Bond Index (Clean)	139.27	138.93	0.248%	1.17%	3.82%	21.66%	39.27%	9.16	9.02	1.55
10 Plus Bond Index (Return)	239.49	238.89	0.252%	1.28%	4.55%	26.06%	139.49%	9.16	9.02	1.55

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	100.78	3.66	297	104.44	0.00	2,230	2,247	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.52	2.61	114	108.13	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.12	3.00	238	109.12	0.00	8,132	8,630	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.90	0.83	55	115.73	0.00	6,389	7,341	7394
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.93	0.68	55	116.61	0.00	9,256	10,730	10793
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.91	2.13	177	120.04	0.00	7,700	9,079	9243
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.27	0.89	55	127.15	0.00	6,767	8,544	8604
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.79	2.93	238	123.72	0.00	11,809	14,263	14610
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.49	0.75	55	126.24	0.00	9,052	11,359	11427
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.01	2.85	267	124.86	0.00	5,480	6,686	6842
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.43	2.51	269	120.94	0.00	8,137	9,637	9841
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.54	4.05	274	141.59	0.00	11,745	16,154	16630
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.05	0.20	31	107.25	0.00	3,750	4,014	4022

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Bond Index Constituent

Clean Price Performance			Index Price 12-Dec-2014	Previous Index Price 11-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	100.78	100.79	-0.007%	-0.188%	-0.924%	-3.929%	0.06	0.18	0.18
IE0004680173	0468017	8.25 Treas Bnd 2015	105.52	105.53	-0.014%	-0.318%	-1.587%	-6.708%	0.04	0.67	0.67
IE0006857530	0685753	4.6 Treas Bnd 2016	106.12	106.13	-0.009%	-0.155%	-0.910%	-2.045%	0.02	1.30	1.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.90	114.91	-0.004%	-0.097%	-1.150%	1.069%	0.23	2.70	2.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.93	115.95	-0.015%	0.017%	-0.736%	4.512%	0.32	3.61	3.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.91	117.90	0.006%	-0.113%	-0.467%	7.237%	0.38	4.14	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.27	126.26	0.002%	-0.200%	-0.461%	7.446%	0.41	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	120.79	120.73	0.047%	-0.052%	0.141%	10.351%	0.54	4.80	4.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.49	125.51	-0.018%	0.046%	0.378%	11.582%	0.55	5.25	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.01	121.88	0.107%	0.416%	2.282%	17.852%	1.10	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.43	118.21	0.188%	0.710%	2.741%		1.28	8.03	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.54	137.27	0.193%	0.832%	3.190%	20.891%	1.43	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.05	106.55	0.472%	2.529%			1.87	12.99	12.75

Return Price Performance			Index Price 12-Dec-2014	Previous Index Price 11-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	104.44	104.43	0.005%	-0.017%	-0.038%	-4.005%	0.06	0.18	0.18
IE0004680173	0468017	8.25 Treas Bnd 2015	108.13	108.12	0.007%	-0.015%	-0.048%	-6.888%	0.04	0.67	0.67
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.12	0.002%	0.010%	-0.050%	-2.200%	0.02	1.30	1.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.73	115.72	0.009%	0.085%	-4.724%	0.808%	0.23	2.70	2.69
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.61	116.62	-0.004%	0.166%	-3.684%	4.266%	0.32	3.61	3.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.04	120.02	0.017%	0.031%	0.274%	6.881%	0.38	4.14	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.15	127.14	0.015%	-0.020%	-4.005%	7.112%	0.41	4.38	4.36
IE0034074488	3407448	4.5 Treas Bnd 2020	123.72	123.65	0.057%	0.089%	0.872%	9.852%	0.54	4.80	4.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.24	126.25	-0.007%	0.198%	-2.718%	11.248%	0.55	5.25	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.86	124.72	0.113%	0.527%	2.886%	17.150%	1.10	7.17	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	120.70	0.192%	0.805%	3.279%		1.28	8.03	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.59	141.31	0.198%	0.957%	3.914%	19.886%	1.43	8.24	8.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.25	106.74	0.477%	2.614%			1.87	12.99	12.75