

Irish Stock Exchange Daily Bond Index Report



Tuesday 16 December, 2014

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Bond Indices Performance

Index	Close Value 16-Dec-2014	Previous Close Value 15-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.56	120.79	-0.190%	0.04%	0.57%	9.44%	20.56%	5.36	5.31	0.99
All Bond Index (Return)	191.62	191.96	-0.176%	0.22%	1.40%	12.41%	91.62%	5.36	5.31	0.99
Under 3 Bond Index (Clean)	97.10	97.16	-0.057%	-0.20%	-0.94%	-2.50%	-2.90%	1.71	1.70	0.17
Under 3 Bond Index (Return)	142.12	142.18	-0.043%	0.02%	-0.05%	-1.74%	42.12%	1.71	1.70	0.17
Under 5 Bond Index (Clean)	109.25	109.38	-0.119%	-0.25%	-0.83%	1.11%	9.25%	3.10	3.09	0.36
Under 5 Bond Index (Return)	163.85	164.02	-0.106%	-0.04%	0.05%	3.70%	63.85%	3.10	3.09	0.36
Under 10 Bond Index (Clean)	117.97	118.18	-0.175%	-0.16%	-0.08%	7.25%	17.97%	4.49	4.46	0.72
Under 10 Bond Index (Return)	182.53	182.83	-0.162%	0.03%	0.75%	9.99%	82.53%	4.49	4.46	0.72
5 Plus Bond Index (Clean)	129.55	129.87	-0.242%	0.26%	1.71%	14.61%	29.55%	7.05	6.97	1.20
5 Plus Bond Index (Return)	212.57	213.05	-0.227%	0.42%	2.48%	17.74%	112.57%	7.05	6.97	1.20
10 Plus Bond Index (Clean)	138.96	139.31	-0.252%	0.94%	3.59%	21.39%	38.96%	9.15	9.01	1.58
10 Plus Bond Index (Return)	239.06	239.63	-0.236%	1.09%	4.36%	25.83%	139.06%	9.15	9.01	1.58

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	100.76	3.71	301	104.47	0.00	2,230	2,247	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.48	2.70	118	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.08	3.05	242	109.13	0.00	8,132	8,627	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.77	0.89	59	115.66	0.00	6,389	7,333	7390
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.77	0.73	59	116.50	0.00	9,256	10,715	10782
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.69	2.18	181	119.87	0.00	7,700	9,062	9230
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.93	0.95	59	126.88	0.00	6,767	8,521	8586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.44	2.98	242	123.42	0.00	11,709	14,222	14574
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.06	0.81	59	125.87	0.00	9,052	11,321	11394
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.73	2.90	271	124.62	0.00	5,480	6,670	6829
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.10	2.54	273	120.64	0.00	8,137	9,610	9817
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.21	4.11	278	141.32	0.00	11,745	16,115	16598
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.88	0.23	35	107.11	0.00	3,850	4,008	4017

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Bond Index Constituent

Clean Price Performance			Index Price 16-Dec-2014	Previous Index Price 15-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	100.76	100.77	-0.012%	-0.208%	-0.944%	-3.949%	0.04	0.17	0.17
IE0004680173	0468017	8.25 Treas Bnd 2015	105.48	105.50	-0.026%	-0.357%	-1.626%	-6.744%	0.03	0.67	0.67
IE0006857530	0685753	4.6 Treas Bnd 2016	106.08	106.11	-0.024%	-0.190%	-0.945%	-2.079%	0.03	1.29	1.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.77	114.90	-0.109%	-0.210%	-1.262%	0.954%	0.26	2.69	2.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.77	115.91	-0.119%	-0.123%	-0.876%	4.365%	0.35	3.60	3.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.69	117.86	-0.148%	-0.297%	-0.650%	7.040%	0.42	4.13	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.93	126.21	-0.222%	-0.466%	-0.727%	7.159%	0.46	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	120.44	120.69	-0.214%	-0.342%	-0.149%	10.032%	0.59	4.79	4.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	125.37	-0.245%	-0.293%	0.038%	11.204%	0.61	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.73	121.98	-0.207%	0.184%	2.045%	17.580%	1.13	7.16	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.10	118.44	-0.283%	0.429%	2.455%		1.31	8.03	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.21	137.52	-0.225%	0.590%	2.943%	20.601%	1.46	8.23	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.88	107.26	-0.357%	2.368%			1.88	12.98	12.74

Return Price Performance			Index Price 16-Dec-2014	Previous Index Price 15-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	-0.001%	0.011%	-0.011%	-3.978%	0.04	0.17	0.17
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	-0.004%	0.031%	-0.002%	-6.845%	0.03	0.67	0.67
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.15	-0.012%	0.022%	-0.038%	-2.189%	0.03	1.29	1.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.66	115.77	-0.094%	0.025%	-4.781%	0.748%	0.26	2.69	2.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.50	116.62	-0.108%	0.068%	-3.778%	4.164%	0.35	3.60	3.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.87	120.03	-0.136%	-0.111%	0.132%	6.730%	0.42	4.13	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.88	127.15	-0.208%	-0.235%	-4.211%	6.882%	0.46	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	123.42	123.66	-0.198%	-0.154%	0.628%	9.586%	0.59	4.79	4.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.87	126.17	-0.233%	-0.096%	-3.003%	10.922%	0.61	5.25	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.62	124.87	-0.194%	0.334%	2.689%	16.925%	1.13	7.16	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	120.97	-0.269%	0.561%	3.029%		1.31	8.03	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.32	141.61	-0.208%	0.764%	3.715%	19.657%	1.46	8.23	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.11	107.49	-0.350%	2.479%			1.88	12.98	12.74