

# Irish Stock Exchange Daily Bond Index Report



Wednesday 17 December, 2014

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## Bond Indices Performance

Index	Close Value 17-Dec-2014	Previous Close Value 16-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.66	120.56	0.078%	0.12%	0.65%	9.52%	20.66%	5.37	5.32	0.98
All Bond Index (Return)	191.78	191.62	0.087%	0.31%	1.49%	12.51%	91.78%	5.37	5.32	0.98
Under 3 Bond Index (Clean)	97.10	97.10	-0.006%	-0.21%	-0.95%	-2.51%	-2.91%	1.70	1.70	0.17
Under 3 Bond Index (Return)	142.13	142.12	0.006%	0.03%	-0.05%	-1.73%	42.13%	1.70	1.70	0.17
Under 5 Bond Index (Clean)	109.28	109.25	0.021%	-0.23%	-0.81%	1.14%	9.28%	3.10	3.09	0.35
Under 5 Bond Index (Return)	163.90	163.85	0.032%	-0.01%	0.08%	3.74%	63.90%	3.10	3.09	0.35
Under 10 Bond Index (Clean)	118.04	117.97	0.053%	-0.11%	-0.03%	7.31%	18.04%	4.49	4.46	0.70
Under 10 Bond Index (Return)	182.65	182.53	0.062%	0.09%	0.82%	10.06%	82.65%	4.49	4.46	0.70
5 Plus Bond Index (Clean)	129.71	129.55	0.120%	0.38%	1.83%	14.75%	29.71%	7.07	6.98	1.18
5 Plus Bond Index (Return)	212.84	212.57	0.127%	0.55%	2.61%	17.89%	112.84%	7.07	6.98	1.18
10 Plus Bond Index (Clean)	139.22	138.96	0.186%	1.13%	3.78%	21.62%	39.22%	9.17	9.03	1.56
10 Plus Bond Index (Return)	239.52	239.06	0.191%	1.29%	4.56%	26.07%	139.52%	9.17	9.03	1.56

## 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	100.75	3.72	302	104.47	0.00	2,230	2,247	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.45	2.73	119	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.07	3.06	243	109.14	0.00	8,132	8,626	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.77	0.90	60	115.68	0.00	6,389	7,333	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	0.74	60	116.50	0.00	9,256	10,714	10783
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.77	2.19	182	119.96	0.00	7,700	9,068	9237
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.01	0.97	60	126.98	0.00	6,767	8,526	8592
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.52	3.00	243	123.51	0.00	11,709	14,111	14462
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.16	0.82	60	125.98	0.00	9,052	11,330	11404
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.85	2.91	272	124.76	0.00	5,480	6,677	6836
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.24	2.55	274	120.79	0.00	8,137	9,621	9829
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.45	4.13	279	141.58	0.00	11,745	16,144	16628
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.12	0.24	36	107.35	0.00	3,850	4,124	4133



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Dec-2014	Previous Index Price 16-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	100.75	100.76	-0.013%	-0.221%	-0.957%	-3.961%	0.04	0.17	0.17
IE0004680173	0468017	8.25 Treas Bnd 2015	105.45	105.48	-0.022%	-0.379%	-1.647%	-6.765%	0.03	0.66	0.66
IE0006857530	0685753	4.6 Treas Bnd 2016	106.07	106.08	-0.009%	-0.199%	-0.954%	-2.088%	0.03	1.29	1.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.77	114.77	0.000%	-0.210%	-1.262%	0.954%	0.25	2.69	2.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.77	-0.009%	-0.132%	-0.884%	4.356%	0.35	3.60	3.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.77	117.69	0.070%	-0.227%	-0.581%	7.114%	0.40	4.13	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.01	125.93	0.064%	-0.403%	-0.664%	7.227%	0.45	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	120.52	120.44	0.069%	-0.273%	-0.080%	10.107%	0.58	4.79	4.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.16	125.06	0.080%	-0.213%	0.118%	11.293%	0.60	5.24	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.85	121.73	0.100%	0.284%	2.148%	17.698%	1.11	7.16	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.24	118.10	0.119%	0.548%	2.577%		1.29	8.02	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.45	137.21	0.177%	0.768%	3.125%	20.814%	1.44	8.23	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.12	106.88	0.223%	2.596%			1.86	12.98	12.74

Return Price Performance			Index Price 17-Dec-2014	Previous Index Price 16-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	0.000%	0.011%	-0.011%	-3.978%	0.04	0.17	0.17
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	0.000%	0.031%	-0.002%	-6.845%	0.03	0.66	0.66
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.13	0.003%	0.025%	-0.036%	-2.186%	0.03	1.29	1.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.66	0.013%	0.038%	-4.768%	0.761%	0.25	2.69	2.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.50	116.50	0.003%	0.070%	-3.775%	4.167%	0.35	3.60	3.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.96	119.87	0.079%	-0.032%	0.211%	6.814%	0.40	4.13	4.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.98	126.88	0.076%	-0.160%	-4.139%	6.963%	0.45	4.37	4.35
IE0034074488	3407448	4.5 Treas Bnd 2020	123.51	123.42	0.076%	-0.078%	0.704%	9.669%	0.58	4.79	4.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	125.87	0.090%	-0.006%	-2.916%	11.022%	0.60	5.24	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.76	124.62	0.107%	0.441%	2.798%	17.049%	1.11	7.16	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.79	120.64	0.124%	0.685%	3.156%		1.29	8.02	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.58	141.32	0.182%	0.947%	3.904%	19.874%	1.44	8.23	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.35	107.11	0.228%	2.712%			1.86	12.98	12.74