

# Irish Stock Exchange Daily Bond Index Report



Friday 19 December, 2014

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## Bond Indices Performance

Index	Close Value 19-Dec-2014	Previous Close Value 18-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.63	120.75	-0.094%	0.10%	0.63%	9.50%	20.63%	5.36	5.31	0.98
All Bond Index (Return)	191.79	191.95	-0.082%	0.31%	1.49%	12.51%	91.79%	5.36	5.31	0.98
Under 3 Bond Index (Clean)	97.05	97.06	-0.010%	-0.25%	-0.99%	-2.56%	-2.95%	1.69	1.69	0.17
Under 3 Bond Index (Return)	142.10	142.09	0.002%	0.01%	-0.07%	-1.75%	42.10%	1.69	1.69	0.17
Under 5 Bond Index (Clean)	109.21	109.27	-0.055%	-0.28%	-0.87%	1.08%	9.21%	3.09	3.07	0.35
Under 5 Bond Index (Return)	163.85	163.92	-0.043%	-0.04%	0.04%	3.70%	63.85%	3.09	3.07	0.35
Under 10 Bond Index (Clean)	117.99	118.08	-0.080%	-0.15%	-0.07%	7.27%	17.99%	4.48	4.45	0.70
Under 10 Bond Index (Return)	182.62	182.74	-0.068%	0.07%	0.80%	10.04%	82.62%	4.48	4.45	0.70
5 Plus Bond Index (Clean)	129.72	129.88	-0.123%	0.39%	1.84%	14.76%	29.72%	7.06	6.98	1.18
5 Plus Bond Index (Return)	212.90	213.13	-0.111%	0.58%	2.64%	17.93%	112.90%	7.06	6.98	1.18
10 Plus Bond Index (Clean)	139.32	139.53	-0.154%	1.20%	3.85%	21.70%	39.32%	9.16	9.02	1.55
10 Plus Bond Index (Return)	239.73	240.06	-0.141%	1.37%	4.65%	26.18%	139.73%	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	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	100.70	3.75	304	104.45	0.00	2,230	2,245	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.37	2.77	121	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.03	3.09	245	109.12	0.00	8,132	8,622	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.71	0.93	62	115.65	0.00	6,389	7,329	7389
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.75	0.76	62	116.51	0.00	9,256	10,713	10784
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.70	2.22	184	119.92	0.00	7,700	9,063	9234
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.84	1.00	62	126.84	0.00	6,767	8,515	8583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.48	3.02	245	123.50	0.00	11,709	14,107	14460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.13	0.85	62	125.98	0.00	9,052	11,327	11404
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.75	2.93	274	124.68	0.00	5,480	6,671	6832
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.29	2.57	276	120.86	0.00	8,137	9,625	9835
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.50	4.16	281	141.66	0.00	11,745	16,150	16638
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.31	0.25	38	107.56	0.00	3,850	4,131	4141



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Dec-2014	Previous Index Price 18-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	100.70	100.71	-0.010%	-0.267%	-1.003%	-4.006%	0.03	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	105.37	105.39	-0.022%	-0.461%	-1.728%	-6.841%	0.03	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	106.03	106.04	-0.005%	-0.240%	-0.994%	-2.128%	0.02	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.71	114.73	-0.017%	-0.263%	-1.315%	0.901%	0.26	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	115.80	-0.045%	-0.142%	-0.895%	4.345%	0.34	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.70	117.81	-0.089%	-0.286%	-0.640%	7.051%	0.41	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.84	126.00	-0.127%	-0.540%	-0.800%	7.080%	0.47	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.48	120.54	-0.052%	-0.305%	-0.112%	10.073%	0.58	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.13	125.24	-0.081%	-0.237%	0.094%	11.266%	0.59	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.75	121.93	-0.144%	0.202%	2.064%	17.601%	1.12	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.29	118.53	-0.196%	0.594%	2.623%		1.29	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	137.72	-0.160%	0.809%	3.166%	20.863%	1.43	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.31	107.45	-0.132%	2.778%			1.85	12.97	12.74

Return Price Performance			Index Price 19-Dec-2014	Previous Index Price 18-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	104.45	104.44	0.002%	-0.011%	-0.033%	-3.999%	0.03	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.14	0.000%	-0.006%	-0.040%	-6.880%	0.03	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.11	0.007%	0.009%	-0.051%	-2.201%	0.02	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.65	115.65	-0.004%	0.011%	-4.794%	0.734%	0.26	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.51	116.55	-0.034%	0.081%	-3.766%	4.177%	0.34	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.92	120.01	-0.077%	-0.070%	0.173%	6.773%	0.41	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.84	126.98	-0.113%	-0.270%	-4.244%	6.845%	0.47	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	123.50	123.55	-0.040%	-0.087%	0.695%	9.659%	0.58	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	126.07	-0.071%	-0.008%	-2.918%	11.020%	0.59	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.68	124.84	-0.131%	0.378%	2.734%	16.976%	1.12	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	121.09	-0.185%	0.744%	3.217%		1.29	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.66	141.87	-0.145%	1.008%	3.966%	19.946%	1.43	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.56	107.69	-0.126%	2.907%			1.85	12.97	12.74