

# Irish Stock Exchange Daily Bond Index Report

Monday 29 December, 2014

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## Bond Indices Performance

Index	Close Value 29-Dec-2014	Previous Close Value 24-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.61	120.61	0.000%	0.07%	0.60%	9.48%	20.61%	5.05	5.01	0.88
All Bond Index (Return)	191.83	191.83	0.000%	0.33%	1.51%	12.53%	91.83%	5.05	5.01	0.88
Under 3 Bond Index (Clean)	96.99	96.99	0.000%	-0.31%	-1.05%	-2.61%	-3.01%	1.68	1.67	0.16
Under 3 Bond Index (Return)	142.09	142.09	0.000%	0.00%	-0.08%	-1.76%	42.09%	1.68	1.67	0.16
Under 5 Bond Index (Clean)	109.13	109.13	0.000%	-0.36%	-0.95%	1.00%	9.13%	3.07	3.06	0.36
Under 5 Bond Index (Return)	163.79	163.79	0.000%	-0.07%	0.01%	3.67%	63.79%	3.07	3.06	0.36
Under 10 Bond Index (Clean)	117.93	117.93	0.000%	-0.20%	-0.11%	7.22%	17.93%	4.46	4.43	0.70
Under 10 Bond Index (Return)	182.61	182.61	0.000%	0.07%	0.79%	10.04%	82.61%	4.46	4.43	0.70
5 Plus Bond Index (Clean)	129.74	129.74	0.000%	0.41%	1.86%	14.78%	29.74%	6.63	6.56	1.08
5 Plus Bond Index (Return)	213.02	213.02	0.000%	0.64%	2.70%	17.99%	113.02%	6.63	6.56	1.08
10 Plus Bond Index (Clean)	139.44	139.44	0.000%	1.29%	3.95%	21.81%	39.44%	8.20	8.09	1.42
10 Plus Bond Index (Return)	240.02	240.02	0.000%	1.50%	4.78%	26.33%	140.02%	8.20	8.09	1.42

## 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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.47	0.28	42	107.74	0.00	3,850	4,138	4148
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.63	3.80	308	104.42	0.00	2,230	2,244	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.24	2.87	125	108.10	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.97	3.14	249	109.11	0.00	8,132	8,617	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.65	1.00	66	115.65	0.00	6,389	7,325	7389
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.67	0.81	66	116.48	0.00	9,256	10,706	10781
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.55	2.27	188	119.82	0.00	7,700	9,051	9226
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.73	1.07	66	126.79	0.00	6,767	8,507	8579
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.38	3.07	249	123.45	0.00	11,709	14,094	14454
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.98	0.90	66	125.88	0.00	9,052	11,313	11395
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.89	2.97	278	124.86	0.00	5,480	6,679	6842
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.46	2.61	280	121.07	0.00	8,137	9,639	9851
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.60	4.22	285	141.82	0.00	11,745	16,162	16657



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Dec-2014	Previous Index Price 24-Dec-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.47	107.47	0.000%	2.931%			1.84	12.96	12.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.63	100.63	0.000%	-0.340%	-1.075%	-4.075%	0.03	0.14	0.14
IE0004680173	0468017	8.25 Treas Bnd 2015	105.24	105.24	0.000%	-0.585%	-1.850%	-6.957%	0.02	0.64	0.64
IE0006857530	0685753	4.6 Treas Bnd 2016	105.97	105.97	0.000%	-0.298%	-1.052%	-2.185%	0.01	1.26	1.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.65	114.65	0.000%	-0.317%	-1.368%	0.846%	0.25	2.66	2.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.67	115.67	0.000%	-0.210%	-0.962%	4.275%	0.35	3.57	3.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.55	117.55	0.000%	-0.413%	-0.767%	6.914%	0.43	4.10	4.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.73	125.73	0.000%	-0.627%	-0.887%	6.986%	0.47	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.38	120.38	0.000%	-0.391%	-0.199%	9.977%	0.59	4.76	4.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.98	124.98	0.000%	-0.363%	-0.032%	11.125%	0.61	5.22	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.89	121.89	0.000%	0.317%	2.181%	17.736%	1.10	7.13	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.46	118.46	0.000%	0.734%	2.766%		1.27	8.00	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.60	137.60	0.000%	0.882%	3.241%	20.951%	1.42	8.20	8.09

Return Price Performance			Index Price 29-Dec-2014	Previous Index Price 24-Dec-2014	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.74	107.74	0.000%	3.086%			1.84	12.96	12.73
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.42	104.42	0.000%	-0.034%	-0.055%	-4.020%	0.03	0.14	0.14
IE0004680173	0468017	8.25 Treas Bnd 2015	108.10	108.10	0.000%	-0.043%	-0.076%	-6.914%	0.02	0.64	0.64
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.11	0.000%	-0.002%	-0.062%	-2.212%	0.01	1.26	1.26
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.65	115.65	0.000%	0.010%	-4.795%	0.733%	0.25	2.66	2.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.48	116.48	0.000%	0.057%	-3.789%	4.152%	0.35	3.57	3.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.82	119.82	0.000%	-0.155%	0.088%	6.682%	0.43	4.10	4.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.79	126.79	0.000%	-0.305%	-4.278%	6.807%	0.47	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	123.45	123.45	0.000%	-0.133%	0.649%	9.609%	0.59	4.76	4.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.88	125.88	0.000%	-0.090%	-2.997%	10.929%	0.61	5.22	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.86	124.86	0.000%	0.525%	2.884%	17.147%	1.10	7.13	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.07	121.07	0.000%	0.914%	3.390%		1.27	8.00	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.82	141.82	0.000%	1.121%	4.083%	20.081%	1.42	8.20	8.09