

# Irish Stock Exchange Daily Bond Index Report



Tuesday 30 December, 2014

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## Bond Indices Performance

Index	Close Value 30-Dec-2014	Previous Close Value 29-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.69	120.61	0.069%	0.14%	0.67%	9.55%	20.69%	5.34	5.29	0.95
All Bond Index (Return)	192.11	191.83	0.147%	0.48%	1.66%	12.70%	92.11%	5.34	5.29	0.95
Under 3 Bond Index (Clean)	96.93	96.99	-0.062%	-0.37%	-1.11%	-2.67%	-3.07%	1.67	1.66	0.17
Under 3 Bond Index (Return)	142.12	142.09	0.025%	0.02%	-0.05%	-1.74%	42.12%	1.67	1.66	0.17
Under 5 Bond Index (Clean)	109.13	109.13	-0.002%	-0.37%	-0.95%	1.00%	9.13%	3.06	3.05	0.35
Under 5 Bond Index (Return)	163.92	163.79	0.078%	0.00%	0.09%	3.75%	63.92%	3.06	3.05	0.35
Under 10 Bond Index (Clean)	118.00	117.93	0.058%	-0.14%	-0.06%	7.28%	18.00%	4.46	4.43	0.68
Under 10 Bond Index (Return)	182.85	182.61	0.131%	0.20%	0.93%	10.18%	82.85%	4.46	4.43	0.68
5 Plus Bond Index (Clean)	129.91	129.74	0.126%	0.53%	1.99%	14.93%	29.91%	7.03	6.95	1.15
5 Plus Bond Index (Return)	213.44	213.02	0.198%	0.84%	2.90%	18.23%	113.44%	7.03	6.95	1.15
10 Plus Bond Index (Clean)	139.62	139.44	0.127%	1.41%	4.08%	21.96%	39.62%	9.14	9.01	1.52
10 Plus Bond Index (Return)	240.55	240.02	0.217%	1.72%	5.01%	26.61%	140.55%	9.14	9.01	1.52

## 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	100.58	3.88	315	104.47	0.00	2,230	2,243	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.17	3.03	132	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.91	3.23	256	109.13	0.00	8,132	8,612	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.57	1.10	73	115.67	0.00	6,389	7,320	7390
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.68	0.90	73	116.58	0.00	9,256	10,706	10790
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.63	2.35	195	119.98	0.00	7,700	9,058	9239
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.78	1.18	73	126.96	0.00	6,767	8,511	8591
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.51	3.16	256	123.66	0.00	11,709	14,110	14480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.14	1.00	73	126.14	0.00	9,052	11,328	11418
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.07	3.05	285	125.11	0.00	5,480	6,689	6856
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.60	2.67	287	121.28	0.00	8,137	9,651	9868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.78	4.32	292	142.10	0.00	11,745	16,183	16690
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.75	0.32	49	108.07	0.00	3,850	4,148	4161



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Dec-2014	Previous Index Price 29-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	100.58	100.63	-0.042%	-0.381%	-1.116%	-4.115%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	105.17	105.24	-0.062%	-0.646%	-1.911%	-7.015%	0.01	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	105.91	105.97	-0.059%	-0.358%	-1.111%	-2.243%	0.02	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.57	114.65	-0.070%	-0.387%	-1.437%	0.776%	0.26	2.65	2.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.68	115.67	0.004%	-0.205%	-0.957%	4.279%	0.33	3.56	3.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.55	0.068%	-0.346%	-0.699%	6.987%	0.40	4.09	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.78	125.73	0.042%	-0.585%	-0.845%	7.031%	0.45	4.33	4.31
IE0034074488	3407448	4.5 Treas Bnd 2020	120.51	120.38	0.110%	-0.281%	-0.089%	10.098%	0.56	4.75	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	124.98	0.132%	-0.231%	0.100%	11.272%	0.57	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	121.89	0.146%	0.463%	2.330%	17.908%	1.08	7.12	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.60	118.46	0.122%	0.857%	2.891%		1.25	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.78	137.60	0.127%	1.010%	3.373%	21.104%	1.40	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.75	107.47	0.258%	3.196%			1.82	12.95	12.72

Return Price Performance			Index Price 30-Dec-2014	Previous Index Price 29-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	104.42	0.042%	0.009%	-0.012%	-3.980%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.10	0.088%	0.045%	0.012%	-6.832%	0.01	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.11	0.023%	0.021%	-0.039%	-2.190%	0.02	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.67	115.65	0.022%	0.032%	-4.774%	0.755%	0.26	2.65	2.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.58	116.48	0.078%	0.135%	-3.714%	4.234%	0.33	3.56	3.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.98	119.82	0.138%	-0.017%	0.226%	6.829%	0.40	4.09	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.96	126.79	0.131%	-0.175%	-4.153%	6.947%	0.45	4.33	4.31
IE0034074488	3407448	4.5 Treas Bnd 2020	123.66	123.45	0.177%	0.044%	0.828%	9.804%	0.56	4.75	4.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	125.88	0.207%	0.117%	-2.796%	11.159%	0.57	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.11	124.86	0.203%	0.729%	3.092%	17.384%	1.08	7.12	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	121.07	0.173%	1.089%	3.570%		1.25	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.10	141.82	0.197%	1.320%	4.288%	20.317%	1.40	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.07	107.74	0.300%	3.395%			1.82	12.95	12.72