

Irish Stock Exchange Daily Bond Index Report

Thursday 18 December, 2014

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 18-Dec-2014	Previous Close Value 17-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.75	120.66	0.075%	0.19%	0.72%	9.60%	20.75%	5.37	5.31	0.96
All Bond Index (Return)	191.95	191.78	0.084%	0.40%	1.58%	12.60%	91.95%	5.37	5.31	0.96
Under 3 Bond Index (Clean)	97.06	97.10	-0.036%	-0.24%	-0.98%	-2.55%	-2.94%	1.70	1.69	0.17
Under 3 Bond Index (Return)	142.09	142.13	-0.023%	0.01%	-0.07%	-1.75%	42.09%	1.70	1.69	0.17
Under 5 Bond Index (Clean)	109.27	109.28	-0.002%	-0.23%	-0.82%	1.13%	9.27%	3.09	3.08	0.34
Under 5 Bond Index (Return)	163.92	163.90	0.009%	0.00%	0.09%	3.75%	63.92%	3.09	3.08	0.34
Under 10 Bond Index (Clean)	118.08	118.04	0.041%	-0.07%	0.02%	7.35%	18.08%	4.48	4.45	0.69
Under 10 Bond Index (Return)	182.74	182.65	0.051%	0.14%	0.87%	10.12%	82.74%	4.48	4.45	0.69
5 Plus Bond Index (Clean)	129.88	129.71	0.132%	0.51%	1.97%	14.90%	29.88%	7.06	6.98	1.16
5 Plus Bond Index (Return)	213.13	212.84	0.139%	0.69%	2.76%	18.06%	113.13%	7.06	6.98	1.16
10 Plus Bond Index (Clean)	139.53	139.22	0.223%	1.35%	4.02%	21.89%	39.53%	9.17	9.03	1.53
10 Plus Bond Index (Return)	240.06	239.52	0.227%	1.52%	4.80%	26.36%	140.06%	9.17	9.03	1.53

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	100.71	3.74	303	104.44	0.00	2,230	2,246	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.39	2.75	120	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.04	3.08	244	109.11	0.00	8,132	8,623	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.73	0.92	61	115.65	0.00	6,389	7,330	7389
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.80	0.75	61	116.55	0.00	9,256	10,718	10788
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.81	2.21	183	120.01	0.00	7,700	9,071	9241
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.00	0.99	61	126.98	0.00	6,767	8,526	8592
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	3.01	244	123.55	0.00	11,709	14,114	14466
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.24	0.84	61	126.07	0.00	9,052	11,336	11412
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.93	2.92	273	124.84	0.00	5,480	6,681	6841
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.53	2.56	275	121.09	0.00	8,137	9,644	9853
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.72	4.14	280	141.87	0.00	11,745	16,176	16663
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.45	0.24	37	107.69	0.00	3,850	4,137	4146

Irish Stock Exchange Daily Bond Index Report

Thursday 18 December, 2014

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 18-Dec-2014	Previous Index Price 17-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	100.71	100.75	-0.037%	-0.258%	-0.993%	-3.996%	0.05	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	105.39	105.45	-0.061%	-0.439%	-1.707%	-6.821%	0.03	0.66	0.66
IE0006857530	0685753	4.6 Treas Bnd 2016	106.04	106.07	-0.036%	-0.235%	-0.990%	-2.123%	0.03	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.73	114.77	-0.036%	-0.246%	-1.297%	0.918%	0.25	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.80	115.76	0.035%	-0.097%	-0.850%	4.392%	0.33	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.81	117.77	0.030%	-0.197%	-0.551%	7.146%	0.39	4.12	4.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.00	126.01	-0.010%	-0.413%	-0.674%	7.216%	0.44	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.52	0.021%	-0.252%	-0.060%	10.130%	0.57	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.24	125.16	0.058%	-0.155%	0.176%	11.357%	0.58	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.93	121.85	0.062%	0.346%	2.211%	17.770%	1.10	7.15	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.53	118.24	0.241%	0.791%	2.824%		1.26	8.02	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.72	137.45	0.200%	0.970%	3.331%	21.056%	1.41	8.22	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.45	107.12	0.310%	2.914%			1.84	12.98	12.74

Return Price Performance			Index Price 18-Dec-2014	Previous Index Price 17-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	104.44	104.47	-0.024%	-0.013%	-0.034%	-4.001%	0.05	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.18	-0.038%	-0.006%	-0.040%	-6.880%	0.03	0.66	0.66
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.14	-0.023%	0.002%	-0.059%	-2.208%	0.03	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.65	115.68	-0.022%	0.016%	-4.790%	0.739%	0.25	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.55	116.50	0.045%	0.115%	-3.733%	4.213%	0.33	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.01	119.96	0.039%	0.007%	0.251%	6.856%	0.39	4.12	4.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.98	126.98	0.003%	-0.156%	-4.136%	6.966%	0.44	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	123.55	123.51	0.031%	-0.047%	0.735%	9.703%	0.57	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.07	125.98	0.069%	0.063%	-2.849%	11.098%	0.58	5.24	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.84	124.76	0.069%	0.510%	2.869%	17.130%	1.10	7.15	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.09	120.79	0.244%	0.931%	3.408%		1.26	8.02	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.87	141.58	0.205%	1.154%	4.117%	20.120%	1.41	8.22	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.69	107.35	0.316%	3.037%			1.84	12.98	12.74