

Irish Stock Exchange Daily Bond Index Report

Monday 22 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 22-Dec-2014	Previous Close Value 19-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.68	120.63	0.038%	0.14%	0.67%	9.54%	20.68%	5.36	5.31	0.97
All Bond Index (Return)	191.92	191.79	0.069%	0.38%	1.56%	12.59%	91.92%	5.36	5.31	0.97
Under 3 Bond Index (Clean)	97.05	97.05	0.000%	-0.25%	-0.99%	-2.56%	-2.95%	1.69	1.69	0.16
Under 3 Bond Index (Return)	142.15	142.10	0.036%	0.04%	-0.03%	-1.72%	42.15%	1.69	1.69	0.16
Under 5 Bond Index (Clean)	109.20	109.21	-0.010%	-0.29%	-0.88%	1.07%	9.20%	3.08	3.07	0.35
Under 5 Bond Index (Return)	163.89	163.85	0.024%	-0.02%	0.07%	3.73%	63.89%	3.08	3.07	0.35
Under 10 Bond Index (Clean)	118.01	117.99	0.015%	-0.14%	-0.05%	7.28%	18.01%	4.48	4.45	0.70
Under 10 Bond Index (Return)	182.70	182.62	0.047%	0.12%	0.85%	10.10%	82.70%	4.48	4.45	0.70
5 Plus Bond Index (Clean)	129.82	129.72	0.075%	0.46%	1.92%	14.85%	29.82%	7.06	6.98	1.17
5 Plus Bond Index (Return)	213.11	212.90	0.101%	0.68%	2.75%	18.04%	113.11%	7.06	6.98	1.17
10 Plus Bond Index (Clean)	139.51	139.32	0.139%	1.34%	4.00%	21.87%	39.51%	9.16	9.03	1.53
10 Plus Bond Index (Return)	240.12	239.73	0.165%	1.54%	4.82%	26.39%	140.12%	9.16	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	100.69	3.79	307	104.48	0.00	2,230	2,245	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.36	2.84	124	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.03	3.13	248	109.15	0.00	8,132	8,622	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.72	0.98	65	115.70	0.00	6,389	7,330	7392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.74	0.80	65	116.54	0.00	9,256	10,712	10786
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.64	2.25	187	119.89	0.00	7,700	9,058	9232
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.85	1.05	65	126.90	0.00	6,767	8,516	8587
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.44	3.06	248	123.50	0.00	11,709	14,102	14460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.07	0.89	65	125.96	0.00	9,052	11,321	11402
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.97	2.96	277	124.93	0.00	5,480	6,683	6846
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.50	2.60	279	121.10	0.00	8,137	9,642	9854
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.68	4.20	284	141.88	0.00	11,745	16,171	16665
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.50	0.27	41	107.77	0.00	3,850	4,139	4149

Irish Stock Exchange Daily Bond Index Report

Monday 22 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 22-Dec-2014	Previous Index Price 19-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	100.69	100.70	-0.005%	-0.272%	-1.008%	-4.010%	0.00	0.15	0.15
IE0004680173	0468017	8.25 Treas Bnd 2015	105.36	105.37	-0.010%	-0.471%	-1.738%	-6.851%	0.01	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	106.03	106.03	-0.005%	-0.245%	-0.999%	-2.132%	0.02	1.27	1.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.72	114.71	0.007%	-0.256%	-1.308%	0.908%	0.25	2.67	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.74	115.75	-0.009%	-0.151%	-0.903%	4.336%	0.34	3.59	3.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.64	117.70	-0.053%	-0.339%	-0.692%	6.994%	0.42	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.85	125.84	0.012%	-0.528%	-0.788%	7.093%	0.46	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.44	120.48	-0.035%	-0.339%	-0.147%	10.034%	0.58	4.77	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	125.13	-0.050%	-0.287%	0.044%	11.210%	0.60	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.97	121.75	0.181%	0.383%	2.248%	17.814%	1.10	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.50	118.29	0.173%	0.768%	2.800%		1.26	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.68	137.50	0.129%	0.938%	3.299%	21.018%	1.41	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.50	107.31	0.179%	2.961%			1.84	12.97	12.74

Return Price Performance			Index Price 22-Dec-2014	Previous Index Price 19-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	104.48	104.45	0.031%	0.019%	-0.002%	-3.970%	0.00	0.15	0.15
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.14	0.054%	0.047%	0.014%	-6.830%	0.01	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.12	0.029%	0.038%	-0.022%	-2.173%	0.02	1.27	1.27
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.70	115.65	0.046%	0.057%	-4.750%	0.780%	0.25	2.67	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.54	116.51	0.023%	0.104%	-3.743%	4.202%	0.34	3.59	3.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.89	119.92	-0.022%	-0.092%	0.151%	6.750%	0.42	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.90	126.84	0.050%	-0.219%	-4.196%	6.899%	0.46	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	123.50	123.50	-0.005%	-0.092%	0.690%	9.653%	0.58	4.77	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.96	125.98	-0.017%	-0.025%	-2.934%	11.000%	0.60	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.93	124.68	0.202%	0.581%	2.942%	17.213%	1.10	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.10	120.86	0.193%	0.939%	3.416%		1.26	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.88	141.66	0.157%	1.166%	4.129%	20.134%	1.41	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.77	107.56	0.198%	3.110%			1.84	12.97	12.74