

Irish Stock Exchange Daily Bond Index Report



Tuesday 23 December, 2014

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Bond Indices Performance

| Index | Close Value 23-Dec-2014 | Previous Close Value 22-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 | 120.68 | -0.060% | 0.07% | 0.60% | 9.48% | 20.61% | 5.35 | 5.30 | 0.97 |
| All Bond Index (Return) | 191.83 | 191.92 | -0.049% | 0.33% | 1.51% | 12.53% | 91.83% | 5.35 | 5.30 | 0.97 |
| Under 3 Bond Index (Clean) | 96.99 | 97.05 | -0.059% | -0.31% | -1.05% | -2.61% | -3.01% | 1.68 | 1.67 | 0.16 |
| Under 3 Bond Index (Return) | 142.09 | 142.15 | -0.044% | 0.00% | -0.08% | -1.76% | 42.09% | 1.68 | 1.67 | 0.16 |
| Under 5 Bond Index (Clean) | 109.13 | 109.20 | -0.070% | -0.36% | -0.95% | 1.00% | 9.13% | 3.07 | 3.06 | 0.36 |
| Under 5 Bond Index (Return) | 163.79 | 163.89 | -0.056% | -0.07% | 0.01% | 3.67% | 63.79% | 3.07 | 3.06 | 0.36 |
| Under 10 Bond Index (Clean) | 117.93 | 118.01 | -0.064% | -0.20% | -0.11% | 7.22% | 17.93% | 4.46 | 4.43 | 0.70 |
| Under 10 Bond Index (Return) | 182.61 | 182.70 | -0.051% | 0.07% | 0.79% | 10.04% | 82.61% | 4.46 | 4.43 | 0.70 |
| 5 Plus Bond Index (Clean) | 129.74 | 129.82 | -0.055% | 0.41% | 1.86% | 14.78% | 29.74% | 7.04 | 6.96 | 1.17 |
| 5 Plus Bond Index (Return) | 213.02 | 213.11 | -0.044% | 0.64% | 2.70% | 17.99% | 113.02% | 7.04 | 6.96 | 1.17 |
| 10 Plus Bond Index (Clean) | 139.44 | 139.51 | -0.051% | 1.29% | 3.95% | 21.81% | 39.44% | 9.15 | 9.01 | 1.53 |
| 10 Plus Bond Index (Return) | 240.02 | 240.12 | -0.040% | 1.50% | 4.78% | 26.33% | 140.02% | 9.15 | 9.01 | 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 | 100.63 | 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 |
| 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 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 23-Dec-2014 | Previous Index Price 22-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 | 100.63 | 100.69 | -0.068% | -0.340% | -1.075% | -4.075% | 0.03 | 0.14 | 0.14 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 105.24 | 105.36 | -0.114% | -0.585% | -1.850% | -6.957% | 0.02 | 0.64 | 0.64 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 105.97 | 106.03 | -0.054% | -0.298% | -1.052% | -2.185% | 0.01 | 1.26 | 1.26 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 114.65 | 114.72 | -0.061% | -0.317% | -1.368% | 0.846% | 0.25 | 2.66 | 2.65 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 115.67 | 115.74 | -0.059% | -0.210% | -0.962% | 4.275% | 0.35 | 3.57 | 3.56 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 117.55 | 117.64 | -0.075% | -0.413% | -0.767% | 6.914% | 0.43 | 4.10 | 4.09 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.73 | 125.85 | -0.099% | -0.627% | -0.887% | 6.986% | 0.47 | 4.34 | 4.32 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 120.38 | 120.44 | -0.052% | -0.391% | -0.199% | 9.977% | 0.59 | 4.76 | 4.73 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 124.98 | 125.07 | -0.076% | -0.363% | -0.032% | 11.125% | 0.61 | 5.22 | 5.18 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.89 | 121.97 | -0.066% | 0.317% | 2.181% | 17.736% | 1.10 | 7.13 | 7.05 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.46 | 118.50 | -0.034% | 0.734% | 2.766% | | 1.27 | 8.00 | 7.90 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.60 | 137.68 | -0.056% | 0.882% | 3.241% | 20.951% | 1.42 | 8.20 | 8.09 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.47 | 107.50 | -0.030% | 2.931% | | | 1.84 | 12.96 | 12.73 |

| Return Price Performance | | | Index Price 23-Dec-2014 | Previous Index Price 22-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 | 104.42 | 104.48 | -0.053% | -0.034% | -0.055% | -4.020% | 0.03 | 0.14 | 0.14 |
| IE0004680173 | 0468017 | 8.25 Treas Bnd 2015 | 108.10 | 108.20 | -0.090% | -0.043% | -0.076% | -6.914% | 0.02 | 0.64 | 0.64 |
| IE0006857530 | 0685753 | 4.6 Treas Bnd 2016 | 109.11 | 109.15 | -0.040% | -0.002% | -0.062% | -2.212% | 0.01 | 1.26 | 1.26 |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 115.65 | 115.70 | -0.047% | 0.010% | -4.795% | 0.733% | 0.25 | 2.66 | 2.65 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 116.48 | 116.54 | -0.047% | 0.057% | -3.789% | 4.152% | 0.35 | 3.57 | 3.56 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 119.82 | 119.89 | -0.063% | -0.155% | 0.088% | 6.682% | 0.43 | 4.10 | 4.09 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 126.79 | 126.90 | -0.086% | -0.305% | -4.278% | 6.807% | 0.47 | 4.34 | 4.32 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 123.45 | 123.50 | -0.040% | -0.133% | 0.649% | 9.609% | 0.59 | 4.76 | 4.73 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 125.88 | 125.96 | -0.064% | -0.090% | -2.997% | 10.929% | 0.61 | 5.22 | 5.18 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.86 | 124.93 | -0.056% | 0.525% | 2.884% | 17.147% | 1.10 | 7.13 | 7.05 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.07 | 121.10 | -0.025% | 0.914% | 3.390% | | 1.27 | 8.00 | 7.90 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.82 | 141.88 | -0.044% | 1.121% | 4.083% | 20.081% | 1.42 | 8.20 | 8.09 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 107.74 | 107.77 | -0.024% | 3.086% | | | 1.84 | 12.96 | 12.73 |