

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 December, 2014

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Bond Indices Performance

Index	Close Value 31-Dec-2014	Previous Close Value 30-Dec-2014	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.59	120.69	-0.080%	0.06%	0.59%	9.46%	20.59%	5.04	5.00	0.88
All Bond Index (Return)	191.94	192.11	-0.088%	0.39%	1.57%	12.60%	91.94%	5.04	5.00	0.88
Under 3 Bond Index (Clean)	97.02	96.93	0.085%	-0.29%	-1.03%	-2.59%	-2.99%	1.67	1.67	0.14
Under 3 Bond Index (Return)	142.22	142.12	0.070%	0.09%	0.02%	-1.67%	42.22%	1.67	1.67	0.14
Under 5 Bond Index (Clean)	109.12	109.13	-0.004%	-0.37%	-0.95%	0.99%	9.12%	3.06	3.05	0.36
Under 5 Bond Index (Return)	163.90	163.92	-0.015%	-0.01%	0.08%	3.73%	63.90%	3.06	3.05	0.36
Under 10 Bond Index (Clean)	117.91	118.00	-0.078%	-0.22%	-0.13%	7.19%	17.91%	4.46	4.43	0.70
Under 10 Bond Index (Return)	182.69	182.85	-0.087%	0.11%	0.84%	10.09%	82.69%	4.46	4.43	0.70
5 Plus Bond Index (Clean)	129.73	129.91	-0.140%	0.39%	1.85%	14.77%	29.73%	6.62	6.55	1.08
5 Plus Bond Index (Return)	213.13	213.44	-0.147%	0.69%	2.75%	18.05%	113.13%	6.62	6.55	1.08
10 Plus Bond Index (Clean)	139.49	139.62	-0.090%	1.32%	3.99%	21.85%	39.49%	8.20	8.08	1.41
10 Plus Bond Index (Return)	240.31	240.55	-0.097%	1.62%	4.91%	26.49%	140.31%	8.20	8.08	1.41

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	O/S Amt Dirty Price
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.11	0.32	48	107.42	0.00	3,850	4,124	4136
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.62	3.87	314	104.49	0.00	2,230	2,244	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.22	3.00	131	108.22	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.98	3.21	255	109.19	0.00	8,132	8,618	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.71	1.09	72	115.80	0.00	6,389	7,329	7398
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.68	0.89	72	116.57	0.00	9,256	10,707	10789
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.60	2.34	194	119.94	0.00	7,700	9,055	9235
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.56	1.16	72	126.72	0.00	6,767	8,496	8575
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.18	3.14	255	123.32	0.00	11,709	14,071	14439
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.32	0.99	72	126.30	0.00	9,052	11,344	11433
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.03	3.04	284	125.07	0.00	5,480	6,687	6853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.09	2.66	286	120.75	0.00	8,137	9,609	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.66	4.31	291	141.96	0.00	11,745	16,168	16674

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Bond Index Constituent

Clean Price Performance			Index Price 31-Dec-2014	Previous Index Price 30-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	107.11	107.75	-0.594%	2.583%			1.86	12.95	12.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.62	100.58	0.032%	-0.350%	-1.084%	-4.085%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	105.22	105.17	0.049%	-0.597%	-1.863%	-6.969%	0.00	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	105.98	105.91	0.066%	-0.292%	-1.046%	-2.178%	0.00	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.71	114.57	0.122%	-0.265%	-1.316%	0.899%	0.22	2.66	2.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.68	115.68	0.003%	-0.203%	-0.955%	4.282%	0.34	3.57	3.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.60	117.63	-0.027%	-0.373%	-0.726%	6.958%	0.41	4.10	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.56	125.78	-0.175%	-0.759%	-1.019%	6.844%	0.50	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	120.18	120.51	-0.276%	-0.557%	-0.365%	9.794%	0.62	4.75	4.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.32	125.14	0.140%	-0.092%	0.240%	11.428%	0.55	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.03	122.07	-0.029%	0.435%	2.301%	17.874%	1.08	7.12	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.09	118.60	-0.434%	0.419%	2.445%		1.30	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.66	137.78	-0.089%	0.920%	3.280%	20.996%	1.41	8.20	8.08

Return Price Performance			Index Price 31-Dec-2014	Previous Index Price 30-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	107.42	108.07	-0.598%	2.777%			1.86	12.95	12.71
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.49	104.47	0.019%	0.028%	0.007%	-3.962%	0.00	0.13	0.13
IE0004680173	0468017	8.25 Treas Bnd 2015	108.22	108.20	0.027%	0.072%	0.039%	-6.807%	0.00	0.63	0.63
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.13	0.053%	0.074%	0.014%	-2.138%	0.00	1.25	1.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.80	115.67	0.108%	0.140%	-4.671%	0.864%	0.22	2.66	2.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.57	116.58	-0.009%	0.126%	-3.722%	4.225%	0.34	3.57	3.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.94	119.98	-0.038%	-0.055%	0.188%	6.789%	0.41	4.10	4.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.72	126.96	-0.187%	-0.361%	-4.332%	6.747%	0.50	4.34	4.32
IE0034074488	3407448	4.5 Treas Bnd 2020	123.32	123.66	-0.279%	-0.235%	0.546%	9.497%	0.62	4.75	4.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.30	126.14	0.128%	0.245%	-2.672%	11.301%	0.55	5.21	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	125.11	-0.037%	0.692%	3.055%	17.341%	1.08	7.12	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	121.28	-0.432%	0.652%	3.122%		1.30	7.99	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.96	142.10	-0.097%	1.221%	4.186%	20.200%	1.41	8.20	8.08