

Irish Stock Exchange Weekly Bond Index Report

Friday 19 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 19-Dec-2014	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 12-Dec-2014	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.63	-0.16%	0.10%	0.63%	9.50%	20.63%	5.36	5.31	0.98
All Bond Index (Return)	191.79	-0.08%	0.31%	1.49%	12.51%	91.79%	5.36	5.31	0.98
Under 3 Bond Index (Clean)	97.05	-0.12%	-0.25%	-0.99%	-2.56%	-2.95%	1.69	1.69	0.17
Under 3 Bond Index (Return)	142.10	-0.03%	0.01%	-0.07%	-1.75%	42.10%	1.69	1.69	0.17
Under 5 Bond Index (Clean)	109.21	-0.18%	-0.28%	-0.87%	1.08%	9.21%	3.09	3.07	0.35
Under 5 Bond Index (Return)	163.85	-0.10%	-0.04%	0.04%	3.70%	63.85%	3.09	3.07	0.35
Under 10 Bond Index (Clean)	117.99	-0.20%	-0.15%	-0.07%	7.27%	17.99%	4.48	4.45	0.70
Under 10 Bond Index (Return)	182.62	-0.12%	0.07%	0.80%	10.04%	82.62%	4.48	4.45	0.70
5 Plus Bond Index (Clean)	129.72	-0.14%	0.39%	1.84%	14.76%	29.72%	7.06	6.98	1.18
5 Plus Bond Index (Return)	212.90	-0.07%	0.58%	2.64%	17.93%	112.90%	7.06	6.98	1.18
10 Plus Bond Index (Clean)	139.32	0.03%	1.20%	3.85%	21.70%	39.32%	9.16	9.02	1.55
10 Plus Bond Index (Return)	239.73	0.10%	1.37%	4.65%	26.18%	139.73%	9.16	9.02	1.55

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt	
										Amt O/S(m)	Clean Price	Dirty Price	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.70	3.75	304	104.45	0.00	2,230	2,245	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.37	2.77	121	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.03	3.09	245	109.12	0.00	8,132	8,622	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.71	0.93	62	115.65	0.00	6,389	7,329	7389
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.75	0.76	62	116.51	0.00	9,256	10,713	10784
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.70	2.22	184	119.92	0.00	7,700	9,063	9234
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.84	1.00	62	126.84	0.00	6,767	8,515	8583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.48	3.02	245	123.50	0.00	11,709	14,107	14460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.13	0.85	62	125.98	0.00	9,052	11,327	11404
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.75	2.93	274	124.68	0.00	5,480	6,671	6832
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.29	2.57	276	120.86	0.00	8,137	9,625	9835
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.50	4.16	281	141.66	0.00	11,745	16,150	16638
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.31	0.25	38	107.56	0.00	3,850	4,131	4141

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Dec-2014	Week to Date 12-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.70	-0.08%	-0.27%	-1.00%	-4.01%	0.03	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	105.37	-0.14%	-0.46%	-1.73%	-6.84%	0.03	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	106.03	-0.08%	-0.24%	-0.99%	-2.13%	0.02	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.71	-0.17%	-0.26%	-1.31%	0.90%	0.26	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	-0.16%	-0.14%	-0.89%	4.35%	0.34	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.70	-0.17%	-0.29%	-0.64%	7.05%	0.41	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.84	-0.34%	-0.54%	-0.80%	7.08%	0.47	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	120.48	-0.25%	-0.30%	-0.11%	10.07%	0.58	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.13	-0.28%	-0.24%	0.09%	11.27%	0.59	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.75	-0.21%	0.20%	2.06%	17.60%	1.12	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.29	-0.12%	0.59%	2.62%		1.29	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	-0.02%	0.81%	3.17%	20.86%	1.43	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.31	0.24%	2.78%			1.85	12.97	12.74

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Dec-2014	Week to Date 12-Dec-2014	MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.45	0.01%	-0.01%	-0.03%	-4.00%	0.03	0.16	0.16
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	0.01%	-0.01%	-0.04%	-6.88%	0.03	0.65	0.65
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	0.00%	0.01%	-0.05%	-2.20%	0.02	1.28	1.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.65	-0.07%	0.01%	-4.79%	0.73%	0.26	2.68	2.67
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.51	-0.08%	0.08%	-3.77%	4.18%	0.34	3.59	3.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.92	-0.10%	-0.07%	0.17%	6.77%	0.41	4.12	4.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.84	-0.25%	-0.27%	-4.24%	6.85%	0.47	4.36	4.34
IE0034074488	3407448	4.5 Treas Bnd 2020	123.50	-0.18%	-0.09%	0.69%	9.66%	0.58	4.78	4.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	-0.21%	-0.01%	-2.92%	11.02%	0.59	5.23	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.68	-0.15%	0.38%	2.73%	16.98%	1.12	7.14	7.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	-0.06%	0.74%	3.22%		1.29	8.01	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.66	0.05%	1.01%	3.97%	19.95%	1.43	8.22	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.56	0.29%	2.91%			1.85	12.97	12.74