

Irish Stock Exchange Daily Bond Index Report

Monday 5 January, 2015

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Bond Indices Performance

Index	Close Value 05-Jan-2015	Previous Close Value 02-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.99	121.01	-0.012%	0.33%	0.33%	0.33%	20.99%	5.33	5.29	0.89
All Bond Index (Return)	192.78	192.75	0.019%	0.44%	0.44%	0.44%	92.78%	5.33	5.29	0.89
Under 3 Bond Index (Clean)	96.90	96.92	-0.023%	-0.12%	-0.12%	-0.12%	-3.10%	1.65	1.65	0.16
Under 3 Bond Index (Return)	142.17	142.15	0.014%	-0.04%	-0.04%	-0.04%	42.17%	1.65	1.65	0.16
Under 5 Bond Index (Clean)	109.20	109.19	0.011%	0.07%	0.07%	0.07%	9.20%	3.05	3.04	0.31
Under 5 Bond Index (Return)	164.15	164.07	0.046%	0.15%	0.15%	0.15%	64.15%	3.05	3.04	0.31
Under 10 Bond Index (Clean)	118.22	118.23	-0.004%	0.27%	0.27%	0.27%	18.22%	4.45	4.42	0.63
Under 10 Bond Index (Return)	183.30	183.25	0.027%	0.34%	0.34%	0.34%	83.30%	4.45	4.42	0.63
5 Plus Bond Index (Clean)	130.43	130.47	-0.031%	0.54%	0.54%	0.54%	30.43%	7.03	6.95	1.08
5 Plus Bond Index (Return)	214.52	214.52	-0.001%	0.65%	0.65%	0.65%	114.52%	7.03	6.95	1.08
10 Plus Bond Index (Clean)	140.44	140.51	-0.050%	0.68%	0.68%	0.68%	40.44%	9.14	9.01	1.44
10 Plus Bond Index (Return)	242.42	242.46	-0.019%	0.88%	0.88%	0.88%	142.42%	9.14	9.01	1.44

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	100.53	3.96	321	104.49	0.00	2,230	2,242	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.06	3.14	137	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.85	3.30	262	109.15	0.00	8,132	8,608	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.55	1.19	79	115.74	0.00	6,389	7,319	7395
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.78	0.97	79	116.76	0.00	9,256	10,716	10806
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.84	2.42	201	120.27	0.00	7,700	9,074	9261
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.97	1.28	79	127.25	0.00	6,767	8,524	8610
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.75	3.23	262	123.98	0.00	11,709	14,138	14517
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.39	1.08	79	126.47	0.00	9,052	11,350	11448
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.60	3.11	291	125.71	0.00	5,480	6,718	6888
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.29	2.73	293	122.02	0.00	8,137	9,707	9929
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.58	4.41	298	142.98	0.00	11,745	16,276	16794
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.67	0.36	55	109.03	0.00	3,850	4,184	4198

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jan-2015	Previous Index Price 02-Jan-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.53	100.54	-0.013%	-0.084%	-0.084%	-0.084%	0.00	0.12	0.12
IE0004680173	0468017	8.25 Treas Bnd 2015	105.06	105.08	-0.023%	-0.156%	-0.156%	-0.156%	0.01	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	105.85	105.87	-0.017%	-0.118%	-0.118%	-0.118%	0.02	1.24	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.55	114.59	-0.033%	-0.139%	-0.139%	-0.139%	0.24	2.64	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.78	115.79	-0.002%	0.091%	0.091%	0.091%	0.29	3.55	3.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.84	117.77	0.062%	0.208%	0.208%	0.208%	0.35	4.08	4.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.97	125.91	0.048%	0.331%	0.331%	0.331%	0.40	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	120.75	120.71	0.033%	0.478%	0.478%	0.478%	0.51	4.74	4.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.39	125.50	-0.092%	0.056%	0.056%	0.056%	0.53	5.19	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.60	122.63	-0.020%	0.467%	0.467%	0.467%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.29	119.32	-0.018%	1.020%	1.020%	1.020%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.58	138.66	-0.063%	0.668%	0.668%	0.668%	1.32	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.67	108.67	0.005%	1.461%	1.461%	1.461%	1.75	12.95	12.73

Return Price Performance			Index Price 05-Jan-2015	Previous Index Price 02-Jan-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	104.49	104.46	0.024%	0.002%	0.002%	0.002%	0.00	0.12	0.12
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.15	0.042%	-0.024%	-0.024%	-0.024%	0.01	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.13	0.018%	-0.034%	-0.034%	-0.034%	0.02	1.24	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.74	115.73	0.006%	-0.047%	-0.047%	-0.047%	0.24	2.64	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.76	116.72	0.029%	0.164%	0.164%	0.164%	0.29	3.55	3.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.27	120.16	0.091%	0.275%	0.275%	0.275%	0.35	4.08	4.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.25	127.14	0.085%	0.417%	0.417%	0.417%	0.40	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	123.98	123.90	0.062%	0.536%	0.536%	0.536%	0.51	4.74	4.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.47	126.54	-0.058%	0.131%	0.131%	0.131%	0.53	5.19	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.71	125.71	0.006%	0.516%	0.516%	0.516%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.02	122.02	0.005%	1.052%	1.052%	1.052%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.98	143.03	-0.030%	0.721%	0.721%	0.721%	1.32	8.19	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.03	109.01	0.023%	1.500%	1.500%	1.500%	1.75	12.95	12.73