

# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 January, 2015

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## Bond Indices Performance

Index	Close Value 06-Jan-2015	Previous Close Value 05-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.91	120.99	-0.069%	0.26%	0.26%	0.26%	20.91%	5.33	5.28	0.91
All Bond Index (Return)	192.67	192.78	-0.058%	0.38%	0.38%	0.38%	92.67%	5.33	5.28	0.91
Under 3 Bond Index (Clean)	96.87	96.90	-0.031%	-0.15%	-0.15%	-0.15%	-3.13%	1.65	1.65	0.17
Under 3 Bond Index (Return)	142.14	142.17	-0.018%	-0.05%	-0.05%	-0.05%	42.14%	1.65	1.65	0.17
Under 5 Bond Index (Clean)	109.12	109.20	-0.075%	0.00%	0.00%	0.00%	9.12%	3.04	3.03	0.33
Under 5 Bond Index (Return)	164.05	164.15	-0.062%	0.09%	0.09%	0.09%	64.05%	3.04	3.03	0.33
Under 10 Bond Index (Clean)	118.12	118.22	-0.086%	0.18%	0.18%	0.18%	18.12%	4.44	4.42	0.65
Under 10 Bond Index (Return)	183.17	183.30	-0.074%	0.26%	0.26%	0.26%	83.17%	4.44	4.42	0.65
5 Plus Bond Index (Clean)	130.34	130.43	-0.064%	0.47%	0.47%	0.47%	30.34%	7.03	6.95	1.09
5 Plus Bond Index (Return)	214.40	214.52	-0.054%	0.60%	0.60%	0.60%	114.40%	7.03	6.95	1.09
10 Plus Bond Index (Clean)	140.45	140.44	0.004%	0.69%	0.69%	0.69%	40.45%	9.14	9.01	1.44
10 Plus Bond Index (Return)	242.45	242.42	0.013%	0.89%	0.89%	0.89%	142.45%	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.51	3.97	322	104.48	0.00	2,230	2,241	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.03	3.16	138	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.83	3.32	263	109.15	0.00	8,132	8,606	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.49	1.21	80	115.70	0.00	6,389	7,315	7392
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.69	0.99	80	116.68	0.00	9,256	10,708	10799
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.71	2.44	202	120.14	0.00	7,700	9,063	9251
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.82	1.29	80	127.11	0.00	6,767	8,514	8601
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.50	3.24	263	123.74	0.00	11,709	14,108	14488
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.19	1.10	80	126.28	0.00	9,052	11,332	11431
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.62	3.12	292	125.74	0.00	5,480	6,719	6890
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.37	2.74	294	122.11	0.00	8,137	9,713	9936
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.58	4.42	299	143.00	0.00	11,745	16,276	16796
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.68	0.37	56	109.05	0.00	3,850	4,184	4198



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Jan-2015	Previous Index Price 05-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	100.51	100.53	-0.020%	-0.104%	-0.104%	-0.104%	0.00	0.11	0.11
IE0004680173	0468017	8.25 Treas Bnd 2015	105.03	105.06	-0.024%	-0.180%	-0.180%	-0.180%	0.01	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	105.83	105.85	-0.019%	-0.137%	-0.137%	-0.137%	0.02	1.23	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.49	114.55	-0.050%	-0.189%	-0.189%	-0.189%	0.25	2.63	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.69	115.78	-0.078%	0.013%	0.013%	0.013%	0.31	3.55	3.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	117.84	-0.117%	0.091%	0.091%	0.091%	0.37	4.08	4.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.82	125.97	-0.121%	0.209%	0.209%	0.209%	0.43	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	120.50	120.75	-0.211%	0.266%	0.266%	0.266%	0.55	4.73	4.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.19	125.39	-0.157%	-0.101%	-0.101%	-0.101%	0.56	5.19	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.62	122.60	0.010%	0.477%	0.477%	0.477%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.37	119.29	0.063%	1.084%	1.084%	1.084%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.58	138.58	0.002%	0.671%	0.671%	0.671%	1.32	8.18	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.68	108.67	0.012%	1.473%	1.473%	1.473%	1.75	12.95	12.73

Return Price Performance			Index Price 06-Jan-2015	Previous Index Price 05-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	104.48	104.49	-0.008%	-0.006%	-0.006%	-0.006%	0.00	0.11	0.11
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	-0.002%	-0.026%	-0.026%	-0.026%	0.01	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.15	-0.006%	-0.040%	-0.040%	-0.040%	0.02	1.23	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.70	115.74	-0.036%	-0.084%	-0.084%	-0.084%	0.25	2.63	2.63
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.68	116.76	-0.066%	0.098%	0.098%	0.098%	0.31	3.55	3.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.14	120.27	-0.105%	0.170%	0.170%	0.170%	0.37	4.08	4.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.11	127.25	-0.107%	0.309%	0.309%	0.309%	0.43	4.32	4.30
IE0034074488	3407448	4.5 Treas Bnd 2020	123.74	123.98	-0.196%	0.339%	0.339%	0.339%	0.55	4.73	4.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.28	126.47	-0.145%	-0.014%	-0.014%	-0.014%	0.56	5.19	5.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.74	125.71	0.018%	0.534%	0.534%	0.534%	1.01	7.11	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	122.02	0.069%	1.121%	1.121%	1.121%	1.17	7.98	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.00	142.98	0.012%	0.733%	0.733%	0.733%	1.32	8.18	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.05	109.03	0.017%	1.517%	1.517%	1.517%	1.75	12.95	12.73