

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 January, 2015

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 07-Jan-2015	Previous Close Value 06-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.49	120.91	-0.349%	-0.09%	-0.09%	-0.09%	20.49%	5.32	5.27	0.97
All Bond Index (Return)	192.03	192.67	-0.332%	0.05%	0.05%	0.05%	92.03%	5.32	5.27	0.97
Under 3 Bond Index (Clean)	96.82	96.87	-0.052%	-0.21%	-0.21%	-0.21%	-3.18%	1.65	1.64	0.19
Under 3 Bond Index (Return)	142.09	142.14	-0.039%	-0.09%	-0.09%	-0.09%	42.09%	1.65	1.64	0.19
Under 5 Bond Index (Clean)	108.93	109.12	-0.170%	-0.17%	-0.17%	-0.17%	8.93%	3.04	3.03	0.38
Under 5 Bond Index (Return)	163.79	164.05	-0.155%	-0.06%	-0.06%	-0.06%	63.79%	3.04	3.03	0.38
Under 10 Bond Index (Clean)	117.74	118.12	-0.327%	-0.15%	-0.15%	-0.15%	17.74%	4.44	4.40	0.72
Under 10 Bond Index (Return)	182.60	183.17	-0.310%	-0.05%	-0.05%	-0.05%	82.60%	4.44	4.40	0.72
5 Plus Bond Index (Clean)	129.71	130.34	-0.483%	-0.01%	-0.01%	-0.01%	29.71%	7.02	6.94	1.16
5 Plus Bond Index (Return)	213.41	214.40	-0.462%	0.13%	0.13%	0.13%	113.41%	7.02	6.94	1.16
10 Plus Bond Index (Clean)	139.82	140.45	-0.444%	0.24%	0.24%	0.24%	39.82%	9.13	8.99	1.49
10 Plus Bond Index (Return)	241.42	242.45	-0.423%	0.46%	0.46%	0.46%	141.42%	9.13	8.99	1.49

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	100.50	3.98	323	104.48	0.00	2,230	2,241	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.01	3.19	139	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.80	3.33	264	109.13	0.00	8,132	8,604	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.39	1.22	81	115.61	0.00	6,389	7,308	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.54	1.00	81	116.54	0.00	9,256	10,694	10786
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.32	2.45	203	119.77	0.00	7,700	9,034	9222
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.45	1.31	81	126.75	0.00	6,767	8,488	8577
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.94	3.26	264	123.19	0.00	11,709	14,043	14424
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.44	1.11	81	125.55	0.00	9,052	11,265	11365
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.08	3.13	293	125.21	0.00	5,480	6,689	6861
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.78	2.75	295	121.53	0.00	8,137	9,665	9889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.99	4.44	300	142.42	0.00	11,745	16,207	16728
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.14	0.38	57	108.51	0.00	3,850	4,163	4178

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 January, 2015

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 07-Jan-2015	Previous Index Price 06-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	100.50	100.51	-0.010%	-0.114%	-0.114%	-0.114%	0.00	0.11	0.11
IE0004680173	0468017	8.25 Treas Bnd 2015	105.01	105.03	-0.027%	-0.206%	-0.206%	-0.206%	0.02	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	105.80	105.83	-0.028%	-0.165%	-0.165%	-0.165%	0.04	1.23	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.39	114.49	-0.092%	-0.281%	-0.281%	-0.281%	0.28	2.63	2.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.54	115.69	-0.132%	-0.119%	-0.119%	-0.119%	0.35	3.54	3.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	117.71	-0.329%	-0.238%	-0.238%	-0.238%	0.45	4.07	4.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.45	125.82	-0.298%	-0.090%	-0.090%	-0.090%	0.49	4.31	4.29
IE0034074488	3407448	4.5 Treas Bnd 2020	119.94	120.50	-0.462%	-0.197%	-0.197%	-0.197%	0.64	4.73	4.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.44	125.19	-0.595%	-0.696%	-0.696%	-0.696%	0.67	5.18	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.08	122.62	-0.440%	0.034%	0.034%	0.034%	1.07	7.10	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.78	119.37	-0.493%	0.586%	0.586%	0.586%	1.23	7.97	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.99	138.58	-0.428%	0.240%	0.240%	0.240%	1.37	8.18	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.14	108.68	-0.504%	0.962%	0.962%	0.962%	1.79	12.94	12.71

Return Price Performance			Index Price 07-Jan-2015	Previous Index Price 06-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	104.48	0.002%	-0.004%	-0.004%	-0.004%	0.00	0.11	0.11
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.20	-0.006%	-0.031%	-0.031%	-0.031%	0.02	0.61	0.61
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.15	-0.016%	-0.057%	-0.057%	-0.057%	0.04	1.23	1.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.61	115.70	-0.078%	-0.161%	-0.161%	-0.161%	0.28	2.63	2.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.54	116.68	-0.120%	-0.022%	-0.022%	-0.022%	0.35	3.54	3.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.77	120.14	-0.312%	-0.143%	-0.143%	-0.143%	0.45	4.07	4.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.75	127.11	-0.282%	0.026%	0.026%	0.026%	0.49	4.31	4.29
IE0034074488	3407448	4.5 Treas Bnd 2020	123.19	123.74	-0.440%	-0.103%	-0.103%	-0.103%	0.64	4.73	4.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.55	126.28	-0.579%	-0.593%	-0.593%	-0.593%	0.67	5.18	5.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.21	125.74	-0.421%	0.111%	0.111%	0.111%	1.07	7.10	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.53	122.11	-0.473%	0.643%	0.643%	0.643%	1.23	7.97	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.42	143.00	-0.404%	0.326%	0.326%	0.326%	1.37	8.18	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.51	109.05	-0.496%	1.014%	1.014%	1.014%	1.79	12.94	12.71