

# Irish Stock Exchange Daily Bond Index Report

Friday 9 January, 2015

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## Bond Indices Performance

Index	Close Value 09-Jan-2015	Previous Close Value 08-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.51	120.45	0.049%	-0.07%	-0.07%	-0.07%	20.51%	5.31	5.26	0.96
All Bond Index (Return)	192.11	192.00	0.058%	0.09%	0.09%	0.09%	92.11%	5.31	5.26	0.96
Under 3 Bond Index (Clean)	96.78	96.77	0.003%	-0.25%	-0.25%	-0.25%	-3.23%	1.63	1.63	0.19
Under 3 Bond Index (Return)	142.07	142.04	0.015%	-0.11%	-0.11%	-0.11%	42.07%	1.63	1.63	0.19
Under 5 Bond Index (Clean)	108.90	108.89	0.012%	-0.20%	-0.20%	-0.20%	8.90%	3.03	3.02	0.37
Under 5 Bond Index (Return)	163.79	163.75	0.023%	-0.07%	-0.07%	-0.07%	63.79%	3.03	3.02	0.37
Under 10 Bond Index (Clean)	117.75	117.71	0.041%	-0.13%	-0.13%	-0.13%	17.75%	4.43	4.40	0.71
Under 10 Bond Index (Return)	182.67	182.57	0.050%	-0.01%	-0.01%	-0.01%	82.67%	4.43	4.40	0.71
5 Plus Bond Index (Clean)	129.79	129.69	0.076%	0.05%	0.05%	0.05%	29.79%	7.01	6.93	1.15
5 Plus Bond Index (Return)	213.57	213.39	0.084%	0.21%	0.21%	0.21%	113.57%	7.01	6.93	1.15
10 Plus Bond Index (Clean)	139.89	139.78	0.084%	0.29%	0.29%	0.29%	39.89%	9.12	8.99	1.48
10 Plus Bond Index (Return)	241.59	241.37	0.091%	0.53%	0.53%	0.53%	141.59%	9.12	8.99	1.48

## 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 Amt	
											O/S(m)	Clean Price	Dirty Price	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.45	4.01	325	104.46	0.00	2,230	2,240	2329	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.92	3.23	141	108.15	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.76	3.35	266	109.12	0.00	8,132	8,601	8873	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.33	1.25	83	115.58	0.00	6,389	7,305	7385	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.53	1.02	83	116.55	0.00	9,256	10,693	10787	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.29	2.47	205	119.76	0.00	7,700	9,032	9222	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.42	1.34	83	126.76	0.00	6,767	8,487	8577	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.96	3.28	266	123.24	0.00	11,709	14,046	14430	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.45	1.14	83	125.58	0.00	9,052	11,265	11368	
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.49	0.00	0	99.49	0.00	4,000			
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	3.15	295	125.32	0.00	5,480	6,694	6867	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.00	2.77	297	121.76	0.00	8,137	9,683	9908	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.99	4.47	302	142.46	0.00	11,745	16,208	16732	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.38	0.39	59	108.76	0.00	3,850	4,172	4187	



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2015	Previous Index Price 08-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	100.45	100.47	-0.015%	-0.164%	-0.164%	-0.164%	0.00	0.10	0.10
IE0004680173	0468017	8.25 Treas Bnd 2015	104.92	104.94	-0.020%	-0.290%	-0.290%	-0.290%	0.02	0.60	0.60
IE0006857530	0685753	4.6 Treas Bnd 2016	105.76	105.77	-0.005%	-0.200%	-0.200%	-0.200%	0.03	1.22	1.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.33	114.31	0.017%	-0.329%	-0.329%	-0.329%	0.28	2.62	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.53	115.54	-0.010%	-0.130%	-0.130%	-0.130%	0.34	3.53	3.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.29	117.26	0.032%	-0.259%	-0.259%	-0.259%	0.45	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.42	125.37	0.038%	-0.112%	-0.112%	-0.112%	0.49	4.30	4.28
IE0034074488	3407448	4.5 Treas Bnd 2020	119.96	119.92	0.036%	-0.181%	-0.181%	-0.181%	0.63	4.72	4.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.45	124.41	0.030%	-0.694%	-0.694%	-0.694%	0.66	5.17	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.04	0.102%	0.108%	0.108%	0.108%	1.06	7.09	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.00	118.82	0.154%	0.771%	0.771%	0.771%	1.20	7.96	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.99	137.90	0.071%	0.246%	0.246%	0.246%	1.37	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.38	108.23	0.134%	1.186%	1.186%	1.186%	1.77	12.93	12.71

Return Price Performance			Index Price 09-Jan-2015	Previous Index Price 08-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	104.46	104.46	-0.003%	-0.028%	-0.028%	-0.028%	0.00	0.10	0.10
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.15	0.002%	-0.070%	-0.070%	-0.070%	0.02	0.60	0.60
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.11	0.007%	-0.068%	-0.068%	-0.068%	0.03	1.22	1.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.58	115.55	0.030%	-0.183%	-0.183%	-0.183%	0.28	2.62	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.55	116.55	0.000%	-0.012%	-0.012%	-0.012%	0.34	3.53	3.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.76	119.71	0.042%	-0.143%	-0.143%	-0.143%	0.45	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.76	126.70	0.051%	0.030%	0.030%	0.030%	0.49	4.30	4.28
IE0034074488	3407448	4.5 Treas Bnd 2020	123.24	123.18	0.045%	-0.066%	-0.066%	-0.066%	0.63	4.72	4.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.58	125.53	0.041%	-0.569%	-0.569%	-0.569%	0.66	5.17	5.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.32	125.18	0.109%	0.200%	0.200%	0.200%	1.06	7.09	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	121.57	0.158%	0.838%	0.838%	0.838%	1.20	7.96	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.46	142.35	0.079%	0.352%	0.352%	0.352%	1.37	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.76	108.61	0.140%	1.249%	1.249%	1.249%	1.77	12.93	12.71