

Irish Stock Exchange Daily Bond Index Report

Monday 12 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 12-Jan-2015	Previous Close Value 09-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.54	120.51	0.024%	-0.04%	-0.04%	-0.04%	20.54%	5.37	5.32	0.95
All Bond Index (Return)	192.21	192.11	0.054%	0.14%	0.14%	0.14%	92.21%	5.37	5.32	0.95
Under 3 Bond Index (Clean)	96.77	96.78	-0.004%	-0.25%	-0.25%	-0.25%	-3.23%	1.63	1.63	0.18
Under 3 Bond Index (Return)	142.11	142.07	0.033%	-0.08%	-0.08%	-0.08%	42.11%	1.63	1.63	0.18
Under 5 Bond Index (Clean)	108.90	108.90	0.000%	-0.20%	-0.20%	-0.20%	8.90%	3.03	3.01	0.37
Under 5 Bond Index (Return)	163.84	163.79	0.035%	-0.03%	-0.03%	-0.03%	63.84%	3.03	3.01	0.37
Under 10 Bond Index (Clean)	117.76	117.75	0.005%	-0.13%	-0.13%	-0.13%	17.76%	4.53	4.50	0.72
Under 10 Bond Index (Return)	182.73	182.67	0.036%	0.02%	0.02%	0.02%	82.73%	4.53	4.50	0.72
5 Plus Bond Index (Clean)	129.84	129.79	0.042%	0.09%	0.09%	0.09%	29.84%	7.01	6.93	1.13
5 Plus Bond Index (Return)	213.72	213.57	0.067%	0.28%	0.28%	0.28%	113.72%	7.01	6.93	1.13
10 Plus Bond Index (Clean)	140.05	139.89	0.110%	0.40%	0.40%	0.40%	40.05%	9.12	8.99	1.47
10 Plus Bond Index (Return)	241.92	241.59	0.137%	0.67%	0.67%	0.67%	141.92%	9.12	8.99	1.47

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	100.44	4.04	328	104.48	0.00	2,230	2,240	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.90	3.30	144	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.75	3.39	269	109.14	0.00	8,132	8,600	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.34	1.30	86	115.64	0.00	6,389	7,305	7388
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.53	1.06	86	116.59	0.00	9,256	10,693	10791
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.31	2.51	208	119.82	0.00	7,700	9,033	9226
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.42	1.39	86	126.81	0.00	6,767	8,486	8580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.96	3.32	269	123.27	0.00	11,609	14,045	14434
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.47	1.18	86	125.65	0.00	8,952	11,267	11374
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.53	0.00	0	99.53	0.00	4,000	3,981	3981
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.13	3.18	298	125.31	0.00	5,480	6,692	6867
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.03	2.80	300	121.83	0.00	8,137	9,686	9913
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.15	4.51	305	142.66	0.00	11,745	16,226	16756
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.48	0.41	62	108.89	0.00	4,050	4,176	4192

Irish Stock Exchange Daily Bond Index Report

Monday 12 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 12-Jan-2015	Previous Index Price 09-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	100.44	100.45	-0.015%	-0.179%	-0.179%	-0.179%	0.00	0.10	0.10
IE0004680173	0468017	8.25 Treas Bnd 2015	104.90	104.92	-0.021%	-0.311%	-0.311%	-0.311%	0.01	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	105.75	105.76	-0.009%	-0.209%	-0.209%	-0.209%	0.02	1.22	1.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.34	114.33	0.006%	-0.323%	-0.323%	-0.323%	0.28	2.62	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.53	115.53	-0.003%	-0.132%	-0.132%	-0.132%	0.34	3.53	3.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.29	0.013%	-0.247%	-0.247%	-0.247%	0.44	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.42	125.42	-0.002%	-0.114%	-0.114%	-0.114%	0.48	4.30	4.28
IE0034074488	3407448	4.5 Treas Bnd 2020	119.96	119.96	-0.003%	-0.183%	-0.183%	-0.183%	0.63	4.72	4.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.47	124.45	0.022%	-0.672%	-0.672%	-0.672%	0.66	5.17	5.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.53	99.49	0.045%				0.87	6.95	6.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	122.17	-0.029%	0.079%	0.079%	0.079%	1.06	7.09	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	119.00	0.029%	0.800%	0.800%	0.800%	1.20	7.96	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.15	137.99	0.114%	0.360%	0.360%	0.360%	1.36	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.48	108.38	0.097%	1.284%	1.284%	1.284%	1.76	12.93	12.71

Return Price Performance			Index Price 12-Jan-2015	Previous Index Price 09-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	104.46	0.021%	-0.007%	-0.007%	-0.007%	0.00	0.10	0.10
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.15	0.043%	-0.027%	-0.027%	-0.027%	0.01	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.12	0.026%	-0.042%	-0.042%	-0.042%	0.02	1.22	1.22
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.64	115.58	0.046%	-0.137%	-0.137%	-0.137%	0.28	2.62	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.59	116.55	0.029%	0.017%	0.017%	0.017%	0.34	3.53	3.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.82	119.76	0.043%	-0.101%	-0.101%	-0.101%	0.44	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.81	126.76	0.036%	0.066%	0.066%	0.066%	0.48	4.30	4.28
IE0034074488	3407448	4.5 Treas Bnd 2020	123.27	123.24	0.028%	-0.039%	-0.039%	-0.039%	0.63	4.72	4.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.65	125.58	0.055%	-0.515%	-0.515%	-0.515%	0.66	5.17	5.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.53	99.49	0.045%				0.87	6.95	6.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.31	125.32	-0.002%	0.197%	0.197%	0.197%	1.06	7.09	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.83	121.76	0.052%	0.890%	0.890%	0.890%	1.20	7.96	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.66	142.46	0.142%	0.495%	0.495%	0.495%	1.36	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.89	108.76	0.115%	1.366%	1.366%	1.366%	1.76	12.93	12.71