

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 January, 2015

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## Bond Indices Performance

Index	Close Value 15-Jan-2015	Previous Close Value 14-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.78	120.80	-0.022%	0.15%	0.15%	0.15%	20.78%	5.39	5.34	0.92
All Bond Index (Return)	192.64	192.66	-0.012%	0.36%	0.36%	0.36%	92.64%	5.39	5.34	0.92
Under 3 Bond Index (Clean)	96.70	96.74	-0.038%	-0.32%	-0.32%	-0.32%	-3.30%	1.62	1.62	0.19
Under 3 Bond Index (Return)	142.06	142.10	-0.025%	-0.11%	-0.11%	-0.11%	42.06%	1.62	1.62	0.19
Under 5 Bond Index (Clean)	108.88	108.92	-0.036%	-0.22%	-0.22%	-0.22%	8.88%	3.01	3.00	0.36
Under 5 Bond Index (Return)	163.86	163.90	-0.023%	-0.02%	-0.02%	-0.02%	63.86%	3.01	3.00	0.36
Under 10 Bond Index (Clean)	117.90	117.93	-0.029%	-0.01%	-0.01%	-0.01%	17.90%	4.52	4.49	0.68
Under 10 Bond Index (Return)	183.00	183.03	-0.018%	0.17%	0.17%	0.17%	83.00%	4.52	4.49	0.68
5 Plus Bond Index (Clean)	130.29	130.31	-0.013%	0.44%	0.44%	0.44%	30.29%	7.04	6.97	1.08
5 Plus Bond Index (Return)	214.50	214.51	-0.004%	0.64%	0.64%	0.64%	114.50%	7.04	6.97	1.08
10 Plus Bond Index (Clean)	140.78	140.78	0.006%	0.93%	0.93%	0.93%	40.78%	9.17	9.04	1.42
10 Plus Bond Index (Return)	243.22	243.18	0.015%	1.21%	1.21%	1.21%	143.22%	9.17	9.04	1.42

## 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	100.38	4.08	331	104.46	0.00	2,230	2,238	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.78	3.37	147	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.67	3.43	272	109.10	0.00	8,132	8,593	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.25	1.34	89	115.59	0.00	6,389	7,300	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.53	1.10	89	116.63	0.00	9,256	10,693	10795
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.34	2.54	211	119.88	0.00	7,700	9,035	9231
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.42	1.44	89	126.85	0.00	6,767	8,486	8584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.05	3.35	272	123.40	0.00	11,609	13,936	14326
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.49	1.22	89	125.71	0.00	8,552	11,020	11128
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.99	0.00	1	99.99	0.00	4,000	4,000	4000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.70	3.22	301	125.92	0.00	5,480	6,723	6900
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.75	2.82	303	122.57	0.00	8,137	9,744	9974
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.76	4.56	308	143.31	0.00	11,745	16,298	16833
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.39	0.43	65	109.82	0.00	4,250	4,540	4557



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Jan-2015	Previous Index Price 14-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	100.38	100.42	-0.035%	-0.234%	-0.234%	-0.234%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	104.78	104.85	-0.068%	-0.425%	-0.425%	-0.425%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	105.67	105.72	-0.043%	-0.288%	-0.288%	-0.288%	0.04	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.25	114.29	-0.035%	-0.398%	-0.398%	-0.398%	0.28	2.60	2.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.53	115.54	-0.004%	-0.125%	-0.125%	-0.125%	0.32	3.52	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.34	117.39	-0.045%	-0.224%	-0.224%	-0.224%	0.42	4.05	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.42	125.49	-0.060%	-0.114%	-0.114%	-0.114%	0.47	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	120.05	120.07	-0.015%	-0.104%	-0.104%	-0.104%	0.60	4.70	4.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.49	124.59	-0.080%	-0.658%	-0.658%	-0.658%	0.64	5.16	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.99	99.96	0.027%				0.80	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.70	122.71	-0.008%	0.547%	0.547%	0.547%	0.99	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.75	119.74	0.006%	1.407%	1.407%	1.407%	1.12	7.95	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.76	138.77	-0.011%	0.801%	0.801%	0.801%	1.30	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.39	109.32	0.067%	2.132%	2.132%	2.132%	1.70	12.93	12.71

Return Price Performance			Index Price 15-Jan-2015	Previous Index Price 14-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	104.48	-0.021%	-0.024%	-0.024%	-0.024%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.19	-0.044%	-0.074%	-0.074%	-0.074%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	109.10	109.13	-0.029%	-0.083%	-0.083%	-0.083%	0.04	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.59	115.62	-0.022%	-0.174%	-0.174%	-0.174%	0.28	2.60	2.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.63	116.62	0.007%	0.056%	0.056%	0.056%	0.32	3.52	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.88	119.92	-0.033%	-0.048%	-0.048%	-0.048%	0.42	4.05	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.85	126.91	-0.046%	0.105%	0.105%	0.105%	0.47	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	123.40	123.41	-0.005%	0.068%	0.068%	0.068%	0.60	4.70	4.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.71	125.80	-0.068%	-0.469%	-0.469%	-0.469%	0.64	5.16	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.99	99.96	0.029%				0.80	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.92	125.92	0.001%	0.679%	0.679%	0.679%	0.99	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.57	122.56	0.013%	1.507%	1.507%	1.507%	1.12	7.95	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.31	143.31	0.000%	0.954%	0.954%	0.954%	1.30	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.82	109.74	0.072%	2.229%	2.229%	2.229%	1.70	12.93	12.71