

Irish Stock Exchange Daily Bond Index Report

Friday 16 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 16-Jan-2015	Previous Close Value 15-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.23	120.78	0.376%	0.53%	0.53%	0.53%	21.23%	5.40	5.36	0.85
All Bond Index (Return)	193.37	192.64	0.379%	0.74%	0.74%	0.74%	93.37%	5.40	5.36	0.85
Under 3 Bond Index (Clean)	96.72	96.70	0.021%	-0.30%	-0.30%	-0.30%	-3.28%	1.62	1.61	0.17
Under 3 Bond Index (Return)	142.11	142.06	0.032%	-0.08%	-0.08%	-0.08%	42.11%	1.62	1.61	0.17
Under 5 Bond Index (Clean)	109.01	108.88	0.118%	-0.10%	-0.10%	-0.10%	9.01%	3.01	3.00	0.32
Under 5 Bond Index (Return)	164.07	163.86	0.127%	0.11%	0.11%	0.11%	64.07%	3.01	3.00	0.32
Under 10 Bond Index (Clean)	118.25	117.90	0.299%	0.29%	0.29%	0.29%	18.25%	4.52	4.49	0.62
Under 10 Bond Index (Return)	183.56	183.00	0.304%	0.48%	0.48%	0.48%	83.56%	4.52	4.49	0.62
5 Plus Bond Index (Clean)	131.02	130.29	0.558%	1.00%	1.00%	1.00%	31.02%	7.07	7.00	1.01
5 Plus Bond Index (Return)	215.69	214.50	0.555%	1.20%	1.20%	1.20%	115.69%	7.07	7.00	1.01
10 Plus Bond Index (Clean)	141.79	140.78	0.711%	1.65%	1.65%	1.65%	41.79%	9.20	9.08	1.34
10 Plus Bond Index (Return)	244.93	243.22	0.703%	1.92%	1.92%	1.92%	144.93%	9.20	9.08	1.34

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	100.36	4.09	332	104.46	0.00	2,230	2,238	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.76	3.39	148	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.67	3.44	273	109.11	0.00	8,132	8,593	8872
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.32	1.36	90	115.68	0.00	6,389	7,304	7391
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.64	1.11	90	116.75	0.00	9,256	10,703	10806
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.62	2.56	212	120.17	0.00	7,700	9,056	9253
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	1.46	90	127.15	0.00	6,767	8,505	8604
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	3.37	273	123.91	0.00	11,609	13,993	14384
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.91	1.23	90	126.15	0.00	8,552	10,683	10788
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.60	0.00	2	100.60	0.00	4,000	4,024	4024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.41	3.23	302	126.64	0.00	5,480	6,762	6939
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.52	2.83	304	123.35	0.00	8,137	9,807	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.61	4.57	309	144.18	0.00	11,745	16,397	16934
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.55	0.43	66	110.99	0.00	4,250	4,699	4717

Irish Stock Exchange Daily Bond Index Report

Friday 16 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 16-Jan-2015	Previous Index Price 15-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	100.36	100.38	-0.017%	-0.250%	-0.250%	-0.250%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	104.76	104.78	-0.019%	-0.444%	-0.444%	-0.444%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	105.67	105.67	-0.005%	-0.293%	-0.293%	-0.293%	0.03	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.32	114.25	0.061%	-0.337%	-0.337%	-0.337%	0.25	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.64	115.53	0.095%	-0.030%	-0.030%	-0.030%	0.29	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.34	0.239%	0.014%	0.014%	0.014%	0.36	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	125.42	0.226%	0.112%	0.112%	0.112%	0.42	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.05	0.408%	0.304%	0.304%	0.304%	0.52	4.70	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.91	124.49	0.340%	-0.321%	-0.321%	-0.321%	0.58	5.16	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.60	99.99	0.610%				0.71	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.41	122.70	0.581%	1.131%	1.131%	1.131%	0.91	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.52	119.75	0.643%	2.059%	2.059%	2.059%	1.04	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.61	138.76	0.610%	1.417%	1.417%	1.417%	1.22	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.55	109.39	1.065%	3.219%	3.219%	3.219%	1.62	12.94	12.74

Return Price Performance			Index Price 16-Jan-2015	Previous Index Price 15-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	-0.005%	-0.029%	-0.029%	-0.029%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	108.15	108.14	0.003%	-0.071%	-0.071%	-0.071%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	109.11	109.10	0.007%	-0.076%	-0.076%	-0.076%	0.03	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.68	115.59	0.074%	-0.100%	-0.100%	-0.100%	0.25	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.75	116.63	0.105%	0.160%	0.160%	0.160%	0.29	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.17	119.88	0.244%	0.196%	0.196%	0.196%	0.36	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.15	126.85	0.235%	0.340%	0.340%	0.340%	0.42	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	123.91	123.40	0.408%	0.476%	0.476%	0.476%	0.52	4.70	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.15	125.71	0.347%	-0.124%	-0.124%	-0.124%	0.58	5.16	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.60	99.99	0.612%				0.71	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.64	125.92	0.574%	1.257%	1.257%	1.257%	0.91	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.35	122.57	0.636%	2.153%	2.153%	2.153%	1.04	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.18	143.31	0.602%	1.562%	1.562%	1.562%	1.22	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.99	109.82	1.066%	3.319%	3.319%	3.319%	1.62	12.94	12.74