

# Irish Stock Exchange Daily Bond Index Report

Monday 19 January, 2015

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## Bond Indices Performance

Index	Close Value 19-Jan-2015	Previous Close Value 16-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.36	121.23	0.106%	0.64%	0.64%	0.64%	21.36%	5.40	5.36	0.83
All Bond Index (Return)	193.62	193.37	0.133%	0.88%	0.88%	0.88%	93.62%	5.40	5.36	0.83
Under 3 Bond Index (Clean)	96.74	96.72	0.021%	-0.28%	-0.28%	-0.28%	-3.26%	1.61	1.61	0.15
Under 3 Bond Index (Return)	142.19	142.11	0.056%	-0.02%	-0.02%	-0.02%	42.19%	1.61	1.61	0.15
Under 5 Bond Index (Clean)	109.06	109.01	0.047%	-0.06%	-0.06%	-0.06%	9.06%	3.01	3.00	0.30
Under 5 Bond Index (Return)	164.20	164.07	0.080%	0.19%	0.19%	0.19%	64.20%	3.01	3.00	0.30
Under 10 Bond Index (Clean)	118.34	118.25	0.076%	0.37%	0.37%	0.37%	18.34%	4.52	4.49	0.60
Under 10 Bond Index (Return)	183.75	183.56	0.105%	0.58%	0.58%	0.58%	83.75%	4.52	4.49	0.60
5 Plus Bond Index (Clean)	131.21	131.02	0.146%	1.14%	1.14%	1.14%	31.21%	7.07	7.00	0.99
5 Plus Bond Index (Return)	216.06	215.69	0.170%	1.37%	1.37%	1.37%	116.06%	7.07	7.00	0.99
10 Plus Bond Index (Clean)	142.11	141.79	0.231%	1.88%	1.88%	1.88%	42.11%	9.20	9.08	1.32
10 Plus Bond Index (Return)	245.55	244.93	0.253%	2.18%	2.18%	2.18%	145.55%	9.20	9.08	1.32

## 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	100.35	4.13	335	104.48	0.00	2,230	2,238	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.73	3.46	151	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.67	3.48	276	109.14	0.00	8,132	8,593	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.39	1.40	93	115.79	0.00	6,389	7,308	7398
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.71	1.15	93	116.85	0.00	9,256	10,709	10815
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.69	2.59	215	120.28	0.00	7,700	9,062	9262
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.80	1.50	93	127.30	0.00	6,767	8,512	8614
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.60	3.40	276	124.00	0.00	11,609	14,000	14395
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.00	1.27	93	126.27	0.00	8,552	10,690	10799
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.73	0.01	5	100.74	0.00	4,000	4,029	4030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.64	3.26	305	126.89	0.00	5,480	6,775	6953
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.73	2.86	307	123.59	0.00	8,137	9,823	10056
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.91	4.62	312	144.52	0.00	11,745	16,432	16975
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.87	0.45	69	111.32	0.00	4,250	4,712	4731



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jan-2015	Previous Index Price 16-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	100.35	100.36	-0.018%	-0.268%	-0.268%	-0.268%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	104.73	104.76	-0.020%	-0.464%	-0.464%	-0.464%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	105.67	105.67	0.000%	-0.293%	-0.293%	-0.293%	0.02	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.39	114.32	0.057%	-0.281%	-0.281%	-0.281%	0.23	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.71	115.64	0.054%	0.023%	0.023%	0.023%	0.27	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.69	117.62	0.062%	0.077%	0.077%	0.077%	0.35	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.80	125.70	0.080%	0.191%	0.191%	0.191%	0.40	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	120.60	120.54	0.050%	0.354%	0.354%	0.354%	0.51	4.70	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.00	124.91	0.068%	-0.253%	-0.253%	-0.253%	0.56	5.15	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	100.60	0.127%				0.70	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.64	123.41	0.180%	1.313%	1.313%	1.313%	0.88	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.73	120.52	0.170%	2.233%	2.233%	2.233%	1.02	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.91	139.61	0.215%	1.635%	1.635%	1.635%	1.20	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.87	110.55	0.287%	3.515%	3.515%	3.515%	1.59	12.94	12.74

Return Price Performance			Index Price 19-Jan-2015	Previous Index Price 16-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	0.018%	-0.011%	-0.011%	-0.011%	0.00	0.08	0.08
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.15	0.043%	-0.028%	-0.028%	-0.028%	0.02	0.58	0.58
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.11	0.034%	-0.042%	-0.042%	-0.042%	0.02	1.20	1.20
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.79	115.68	0.095%	-0.005%	-0.005%	-0.005%	0.23	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.85	116.75	0.086%	0.246%	0.246%	0.246%	0.27	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.28	120.17	0.090%	0.286%	0.286%	0.286%	0.35	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.30	127.15	0.117%	0.458%	0.458%	0.458%	0.40	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	124.00	123.91	0.078%	0.555%	0.555%	0.555%	0.51	4.70	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.27	126.15	0.100%	-0.024%	-0.024%	-0.024%	0.56	5.15	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.74	100.60	0.133%				0.70	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.89	126.64	0.201%	1.461%	1.461%	1.461%	0.88	7.08	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.59	123.35	0.189%	2.346%	2.346%	2.346%	1.02	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.52	144.18	0.239%	1.804%	1.804%	1.804%	1.20	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.32	110.99	0.305%	3.633%	3.633%	3.633%	1.59	12.94	12.74