

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 January, 2015

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## Bond Indices Performance

Index	Close Value 22-Jan-2015	Previous Close Value 21-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.59	121.14	0.369%	0.83%	0.83%	0.83%	21.59%	5.39	5.35	0.79
All Bond Index (Return)	194.05	193.33	0.371%	1.10%	1.10%	1.10%	94.05%	5.39	5.35	0.79
Under 3 Bond Index (Clean)	96.77	96.75	0.027%	-0.25%	-0.25%	-0.25%	-3.23%	1.60	1.60	0.10
Under 3 Bond Index (Return)	142.29	142.24	0.038%	0.05%	0.05%	0.05%	42.29%	1.60	1.60	0.10
Under 5 Bond Index (Clean)	109.13	109.01	0.112%	0.01%	0.01%	0.01%	9.13%	3.00	2.99	0.26
Under 5 Bond Index (Return)	164.37	164.17	0.122%	0.29%	0.29%	0.29%	64.37%	3.00	2.99	0.26
Under 10 Bond Index (Clean)	118.49	118.18	0.269%	0.50%	0.50%	0.50%	18.49%	4.51	4.48	0.56
Under 10 Bond Index (Return)	184.03	183.53	0.274%	0.74%	0.74%	0.74%	84.03%	4.51	4.48	0.56
5 Plus Bond Index (Clean)	131.58	130.86	0.548%	1.43%	1.43%	1.43%	31.58%	7.06	6.99	0.94
5 Plus Bond Index (Return)	216.71	215.53	0.545%	1.68%	1.68%	1.68%	116.71%	7.06	6.99	0.94
10 Plus Bond Index (Clean)	142.79	141.65	0.801%	2.36%	2.36%	2.36%	42.79%	9.20	9.08	1.27
10 Plus Bond Index (Return)	246.75	244.82	0.790%	2.68%	2.68%	2.68%	146.75%	9.20	9.08	1.27

## 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	100.29	4.17	338	104.45	0.00	2,230	2,236	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.63	3.53	154	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.65	3.52	279	109.16	0.00	8,132	8,591	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.53	1.45	96	115.98	0.00	6,389	7,318	7410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.83	1.18	96	117.01	0.00	9,256	10,720	10830
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.79	2.63	218	120.41	0.00	7,700	9,070	9272
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.89	1.55	96	127.44	0.00	6,767	8,518	8623
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.65	3.44	279	124.09	0.00	11,609	14,006	14406
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.14	1.32	96	126.46	0.00	8,552	10,702	10814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.79	0.02	8	100.81	0.00	4,000	4,032	4032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.06	3.29	308	127.35	0.00	5,480	6,798	6978
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.24	2.89	310	124.13	0.00	8,137	9,865	10100
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.51	4.66	315	145.17	0.00	11,745	16,503	17051
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.56	0.47	72	112.03	0.00	4,250	4,741	4761



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Jan-2015	Previous Index Price 21-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	100.29	100.33	-0.040%	-0.328%	-0.328%	-0.328%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	104.63	104.70	-0.066%	-0.564%	-0.564%	-0.564%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.65	105.68	-0.030%	-0.309%	-0.309%	-0.309%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.53	114.40	0.114%	-0.157%	-0.157%	-0.157%	0.15	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.83	115.68	0.125%	0.127%	0.127%	0.127%	0.23	3.50	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.79	117.57	0.185%	0.159%	0.159%	0.159%	0.32	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.89	125.64	0.201%	0.263%	0.263%	0.263%	0.37	4.27	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	120.65	120.38	0.231%	0.398%	0.398%	0.398%	0.49	4.69	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	124.77	0.297%	-0.140%	-0.140%	-0.140%	0.53	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	100.30	0.489%				0.69	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.06	123.32	0.600%	1.657%	1.657%	1.657%	0.83	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.24	120.37	0.719%	2.668%	2.668%	2.668%	0.96	7.94	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.51	139.53	0.702%	2.074%	2.074%	2.074%	1.14	8.15	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.56	110.30	1.147%	4.159%	4.159%	4.159%	1.55	12.94	12.74

Return Price Performance			Index Price 22-Jan-2015	Previous Index Price 21-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	104.45	104.48	-0.027%	-0.033%	-0.033%	-0.033%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.20	-0.043%	-0.061%	-0.061%	-0.061%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.18	-0.018%	-0.023%	-0.023%	-0.023%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.98	115.83	0.125%	0.157%	0.157%	0.157%	0.15	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.01	116.85	0.135%	0.381%	0.381%	0.381%	0.23	3.50	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.41	120.18	0.191%	0.398%	0.398%	0.398%	0.32	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.44	127.17	0.211%	0.567%	0.567%	0.567%	0.37	4.27	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	124.09	123.80	0.234%	0.627%	0.627%	0.627%	0.49	4.69	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.46	126.07	0.305%	0.122%	0.122%	0.122%	0.53	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.81	100.32	0.490%				0.69	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.35	126.60	0.593%	1.822%	1.822%	1.822%	0.83	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.13	123.25	0.709%	2.793%	2.793%	2.793%	0.96	7.94	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.17	144.18	0.690%	2.261%	2.261%	2.261%	1.14	8.15	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.03	110.76	1.148%	4.293%	4.293%	4.293%	1.55	12.94	12.74