

Irish Stock Exchange Daily Bond Index Report



Tuesday 27 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 27-Jan-2015	Previous Close Value 26-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.70	121.89	-0.149%	0.92%	0.92%	0.92%	21.70%	5.39	5.35	0.77
All Bond Index (Return)	194.32	194.58	-0.135%	1.24%	1.24%	1.24%	94.32%	5.39	5.35	0.77
Under 3 Bond Index (Clean)	96.72	96.74	-0.018%	-0.30%	-0.30%	-0.30%	-3.28%	1.59	1.59	0.11
Under 3 Bond Index (Return)	142.30	142.31	-0.005%	0.06%	0.06%	0.06%	42.30%	1.59	1.59	0.11
Under 5 Bond Index (Clean)	109.11	109.17	-0.049%	-0.01%	-0.01%	-0.01%	9.11%	2.99	2.98	0.25
Under 5 Bond Index (Return)	164.43	164.50	-0.037%	0.33%	0.33%	0.33%	64.43%	2.99	2.98	0.25
Under 10 Bond Index (Clean)	118.53	118.64	-0.100%	0.52%	0.52%	0.52%	18.53%	4.50	4.48	0.55
Under 10 Bond Index (Return)	184.18	184.34	-0.088%	0.81%	0.81%	0.81%	84.18%	4.50	4.48	0.55
5 Plus Bond Index (Clean)	131.80	132.09	-0.217%	1.60%	1.60%	1.60%	31.80%	7.06	6.99	0.92
5 Plus Bond Index (Return)	217.17	217.61	-0.203%	1.90%	1.90%	1.90%	117.17%	7.06	6.99	0.92
10 Plus Bond Index (Clean)	143.33	143.84	-0.353%	2.76%	2.76%	2.76%	43.33%	9.20	9.09	1.22
10 Plus Bond Index (Return)	247.79	248.62	-0.335%	3.11%	3.11%	3.11%	147.79%	9.20	9.09	1.22

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 Amt	
											O/S(m)	Clean Price	O/S Dirty Price	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.25	4.23	343	104.48	0.00	2,230	2,235	2330	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.56	3.64	159	108.20	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.59	3.58	284	109.16	0.00	8,132	8,586	8877	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.47	1.52	101	115.99	0.00	6,389	7,314	7411	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.84	1.25	101	117.09	0.00	9,256	10,722	10837	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.80	2.69	223	120.49	0.00	7,700	9,071	9277	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.87	1.63	101	127.50	0.00	6,767	8,517	8628	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.67	3.50	284	124.17	0.00	11,609	14,008	14415	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.18	1.38	101	126.56	0.00	8,552	10,705	10824	
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.92	0.03	13	100.95	0.00	4,000	4,037	4038	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.26	3.34	313	127.60	0.00	5,480	6,809	6992	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.38	2.93	315	124.31	0.00	8,137	9,876	10115	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.88	4.73	320	145.61	0.00	11,745	16,547	17103	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.46	0.51	77	112.96	0.00	4,250	4,779	4801	

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 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 27-Jan-2015	Previous Index Price 26-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	100.25	100.27	-0.015%	-0.363%	-0.363%	-0.363%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	104.56	104.58	-0.023%	-0.631%	-0.631%	-0.631%	0.00	0.55	0.55
IE0006857530	0685753	4.6 Treas Bnd 2016	105.59	105.60	-0.017%	-0.368%	-0.368%	-0.368%	0.01	1.17	1.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.47	114.49	-0.020%	-0.209%	-0.209%	-0.209%	0.16	2.58	2.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.84	115.87	-0.024%	0.140%	0.140%	0.140%	0.22	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.80	117.91	-0.093%	0.170%	0.170%	0.170%	0.31	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.87	126.00	-0.103%	0.248%	0.248%	0.248%	0.36	4.26	4.24
IE0034074488	3407448	4.5 Treas Bnd 2020	120.67	120.80	-0.106%	0.412%	0.412%	0.412%	0.48	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.18	125.31	-0.104%	-0.108%	-0.108%	-0.108%	0.52	5.13	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.92	101.11	-0.188%				0.67	6.91	6.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.26	124.49	-0.182%	1.823%	1.823%	1.823%	0.81	7.06	7.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.38	121.66	-0.234%	2.786%	2.786%	2.786%	0.95	7.93	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.88	141.31	-0.306%	2.343%	2.343%	2.343%	1.11	8.15	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.46	113.04	-0.516%	4.995%	4.995%	4.995%	1.48	12.94	12.75

Return Price Performance			Index Price 27-Jan-2015	Previous Index Price 26-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	104.48	-0.002%	-0.007%	-0.007%	-0.007%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	-0.001%	-0.020%	-0.020%	-0.020%	0.00	0.55	0.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.17	-0.005%	-0.023%	-0.023%	-0.023%	0.01	1.17	1.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.99	116.00	-0.006%	0.170%	0.170%	0.170%	0.16	2.58	2.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.09	117.10	-0.013%	0.446%	0.446%	0.446%	0.22	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.49	120.58	-0.081%	0.459%	0.459%	0.459%	0.31	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.50	127.62	-0.089%	0.617%	0.617%	0.617%	0.36	4.26	4.24
IE0034074488	3407448	4.5 Treas Bnd 2020	124.17	124.29	-0.093%	0.691%	0.691%	0.691%	0.48	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.56	126.68	-0.092%	0.208%	0.208%	0.208%	0.52	5.13	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.95	101.13	-0.186%				0.67	6.91	6.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.60	127.82	-0.170%	2.027%	2.027%	2.027%	0.81	7.06	7.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.31	124.59	-0.221%	2.948%	2.948%	2.948%	0.95	7.93	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.61	146.03	-0.286%	2.574%	2.574%	2.574%	1.11	8.15	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.96	113.54	-0.507%	5.157%	5.157%	5.157%	1.48	12.94	12.75