

Irish Stock Exchange Daily Bond Index Report



Tuesday 13 January, 2015

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Bond Indices Performance

Index	Close Value 13-Jan-2015	Previous Close Value 12-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.59	120.54	0.041%	0.00%	0.00%	0.00%	20.59%	5.38	5.33	0.95
All Bond Index (Return)	192.31	192.21	0.050%	0.19%	0.19%	0.19%	92.31%	5.38	5.33	0.95
Under 3 Bond Index (Clean)	96.74	96.77	-0.034%	-0.29%	-0.29%	-0.29%	-3.26%	1.63	1.63	0.20
Under 3 Bond Index (Return)	142.08	142.11	-0.023%	-0.10%	-0.10%	-0.10%	42.08%	1.63	1.63	0.20
Under 5 Bond Index (Clean)	108.88	108.90	-0.020%	-0.22%	-0.22%	-0.22%	8.88%	3.02	3.01	0.37
Under 5 Bond Index (Return)	163.83	163.84	-0.009%	-0.04%	-0.04%	-0.04%	63.83%	3.02	3.01	0.37
Under 10 Bond Index (Clean)	117.78	117.76	0.017%	-0.11%	-0.11%	-0.11%	17.78%	4.53	4.50	0.71
Under 10 Bond Index (Return)	182.78	182.73	0.026%	0.05%	0.05%	0.05%	82.78%	4.53	4.50	0.71
5 Plus Bond Index (Clean)	129.95	129.84	0.084%	0.17%	0.17%	0.17%	29.95%	7.03	6.96	1.12
5 Plus Bond Index (Return)	213.91	213.72	0.092%	0.37%	0.37%	0.37%	113.91%	7.03	6.96	1.12
10 Plus Bond Index (Clean)	140.26	140.05	0.149%	0.55%	0.55%	0.55%	40.26%	9.16	9.03	1.46
10 Plus Bond Index (Return)	242.29	241.92	0.155%	0.82%	0.82%	0.82%	142.29%	9.16	9.03	1.46

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	100.42	4.06	329	104.48	0.00	2,230	2,239	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.87	3.32	145	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.71	3.40	270	109.12	0.00	8,132	8,597	8873
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.30	1.31	87	115.61	0.00	6,389	7,303	7386
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.51	1.07	87	116.58	0.00	9,256	10,691	10790
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.31	2.52	209	119.83	0.00	7,700	9,033	9227
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.39	1.41	87	126.80	0.00	6,767	8,485	8580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.95	3.33	270	123.28	0.00	11,609	13,924	14311
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.49	1.19	87	125.68	0.00	8,852	11,144	11251
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.65	0.00	0	99.65	0.00	4,000	3,986	3986
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.21	3.20	299	125.41	0.00	5,480	6,696	6872
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.23	2.80	301	122.03	0.00	8,137	9,701	9929
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.31	4.53	306	142.84	0.00	11,745	16,245	16777
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.77	0.41	63	109.18	0.00	4,150	4,405	4422

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jan-2015	Previous Index Price 12-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	100.42	100.44	-0.015%	-0.194%	-0.194%	-0.194%	0.00	0.09	0.09
IE0004680173	0468017	8.25 Treas Bnd 2015	104.87	104.90	-0.029%	-0.339%	-0.339%	-0.339%	0.03	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	105.71	105.75	-0.038%	-0.247%	-0.247%	-0.247%	0.05	1.21	1.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.30	114.34	-0.037%	-0.359%	-0.359%	-0.359%	0.28	2.61	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.51	115.53	-0.015%	-0.147%	-0.147%	-0.147%	0.34	3.53	3.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.31	0.000%	-0.247%	-0.247%	-0.247%	0.44	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.39	125.42	-0.020%	-0.134%	-0.134%	-0.134%	0.49	4.30	4.27
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	119.96	-0.006%	-0.189%	-0.189%	-0.189%	0.63	4.71	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.49	124.47	0.010%	-0.662%	-0.662%	-0.662%	0.65	5.17	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.65	99.53	0.116%				0.85	6.94	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.21	122.13	0.066%	0.145%	0.145%	0.145%	1.05	7.09	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.03	0.161%	0.963%	0.963%	0.963%	1.18	7.96	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.31	138.15	0.118%	0.478%	0.478%	0.478%	1.34	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.77	108.48	0.265%	1.553%	1.553%	1.553%	1.74	12.93	12.71

Return Price Performance			Index Price 13-Jan-2015	Previous Index Price 12-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	-0.003%	-0.010%	-0.010%	-0.010%	0.00	0.09	0.09
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.20	-0.006%	-0.033%	-0.033%	-0.033%	0.03	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	109.12	109.14	-0.026%	-0.068%	-0.068%	-0.068%	0.05	1.21	1.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.61	115.64	-0.024%	-0.161%	-0.161%	-0.161%	0.28	2.61	2.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.58	116.59	-0.004%	0.013%	0.013%	0.013%	0.34	3.53	3.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.83	119.82	0.010%	-0.091%	-0.091%	-0.091%	0.44	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.80	126.81	-0.007%	0.059%	0.059%	0.059%	0.49	4.30	4.27
IE0034074488	3407448	4.5 Treas Bnd 2020	123.28	123.27	0.004%	-0.035%	-0.035%	-0.035%	0.63	4.71	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.68	125.65	0.021%	-0.494%	-0.494%	-0.494%	0.65	5.17	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.65	99.53	0.116%				0.85	6.94	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.41	125.31	0.073%	0.270%	0.270%	0.270%	1.05	7.09	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.03	121.83	0.166%	1.058%	1.058%	1.058%	1.18	7.96	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.84	142.66	0.125%	0.620%	0.620%	0.620%	1.34	8.16	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.18	108.89	0.270%	1.639%	1.639%	1.639%	1.74	12.93	12.71