

Irish Stock Exchange Daily Bond Index Report



Wednesday 14 January, 2015

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Bond Indices Performance

Index	Close Value 14-Jan-2015	Previous Close Value 13-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.80	120.59	0.176%	0.17%	0.17%	0.17%	20.80%	5.39	5.35	0.92
All Bond Index (Return)	192.66	192.31	0.182%	0.38%	0.38%	0.38%	92.66%	5.39	5.35	0.92
Under 3 Bond Index (Clean)	96.74	96.74	-0.001%	-0.29%	-0.29%	-0.29%	-3.26%	1.63	1.62	0.19
Under 3 Bond Index (Return)	142.10	142.08	0.011%	-0.09%	-0.09%	-0.09%	42.10%	1.63	1.62	0.19
Under 5 Bond Index (Clean)	108.92	108.88	0.033%	-0.19%	-0.19%	-0.19%	8.92%	3.02	3.01	0.36
Under 5 Bond Index (Return)	163.90	163.83	0.045%	0.00%	0.00%	0.00%	63.90%	3.02	3.01	0.36
Under 10 Bond Index (Clean)	117.93	117.78	0.132%	0.02%	0.02%	0.02%	17.93%	4.53	4.50	0.68
Under 10 Bond Index (Return)	183.03	182.78	0.140%	0.19%	0.19%	0.19%	83.03%	4.53	4.50	0.68
5 Plus Bond Index (Clean)	130.31	129.95	0.275%	0.45%	0.45%	0.45%	30.31%	7.05	6.97	1.08
5 Plus Bond Index (Return)	214.51	213.91	0.279%	0.65%	0.65%	0.65%	114.51%	7.05	6.97	1.08
10 Plus Bond Index (Clean)	140.78	140.26	0.369%	0.92%	0.92%	0.92%	40.78%	9.18	9.05	1.42
10 Plus Bond Index (Return)	243.18	242.29	0.369%	1.20%	1.20%	1.20%	143.18%	9.18	9.05	1.42

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	4.07	330	104.48	0.00	2,230	2,239	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.85	3.35	146	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.72	3.42	271	109.13	0.00	8,132	8,597	8874
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.29	1.33	88	115.62	0.00	6,389	7,302	7387
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.54	1.09	88	116.62	0.00	9,256	10,694	10794
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.39	2.53	210	119.92	0.00	7,700	9,039	9234
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.49	1.42	88	126.91	0.00	6,767	8,491	8588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.07	3.34	271	123.41	0.00	11,609	13,938	14326
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.59	1.21	88	125.80	0.00	8,852	11,029	11135
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.96	0.00	0	99.96	0.00	4,000	3,999	3999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.71	3.21	300	125.92	0.00	5,480	6,724	6900
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	2.81	302	122.56	0.00	8,137	9,743	9972
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.77	4.54	307	143.31	0.00	11,745	16,299	16833
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.32	0.42	64	109.74	0.00	4,150	4,537	4554

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jan-2015	Previous Index Price 13-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	100.42	-0.005%	-0.199%	-0.199%	-0.199%	0.00	0.09	0.09
IE0004680173	0468017	8.25 Treas Bnd 2015	104.85	104.87	-0.018%	-0.357%	-0.357%	-0.357%	0.02	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	105.72	105.71	0.002%	-0.245%	-0.245%	-0.245%	0.03	1.21	1.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.30	-0.004%	-0.364%	-0.364%	-0.364%	0.28	2.61	2.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.54	115.51	0.026%	-0.121%	-0.121%	-0.121%	0.33	3.52	3.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.39	117.31	0.068%	-0.179%	-0.179%	-0.179%	0.42	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.49	125.39	0.080%	-0.054%	-0.054%	-0.054%	0.47	4.29	4.27
IE0034074488	3407448	4.5 Treas Bnd 2020	120.07	119.95	0.100%	-0.089%	-0.089%	-0.089%	0.61	4.71	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.59	124.49	0.084%	-0.579%	-0.579%	-0.579%	0.63	5.17	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.96	99.65	0.319%				0.81	6.94	6.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.71	122.21	0.409%	0.555%	0.555%	0.555%	0.99	7.09	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	119.23	0.434%	1.401%	1.401%	1.401%	1.12	7.96	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.77	138.31	0.333%	0.812%	0.812%	0.812%	1.30	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.32	108.77	0.503%	2.063%	2.063%	2.063%	1.70	12.94	12.72

Return Price Performance			Index Price 14-Jan-2015	Previous Index Price 13-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	0.007%	-0.003%	-0.003%	-0.003%	0.00	0.09	0.09
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.19	0.004%	-0.030%	-0.030%	-0.030%	0.02	0.59	0.59
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	109.12	0.014%	-0.054%	-0.054%	-0.054%	0.03	1.21	1.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.62	115.61	0.010%	-0.152%	-0.152%	-0.152%	0.28	2.61	2.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.62	116.58	0.036%	0.049%	0.049%	0.049%	0.33	3.52	3.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	119.92	119.83	0.077%	-0.014%	-0.014%	-0.014%	0.42	4.06	4.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.91	126.80	0.091%	0.151%	0.151%	0.151%	0.47	4.29	4.27
IE0034074488	3407448	4.5 Treas Bnd 2020	123.41	123.28	0.108%	0.073%	0.073%	0.073%	0.61	4.71	4.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.80	125.68	0.094%	-0.401%	-0.401%	-0.401%	0.63	5.17	5.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.96	99.65	0.319%				0.81	6.94	6.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.92	125.41	0.407%	0.678%	0.678%	0.678%	0.99	7.09	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.56	122.03	0.432%	1.494%	1.494%	1.494%	1.12	7.96	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.31	142.84	0.332%	0.954%	0.954%	0.954%	1.30	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.74	109.18	0.507%	2.155%	2.155%	2.155%	1.70	12.94	12.72