

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 January, 2015

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Bond Indices Performance

Index	Close Value 20-Jan-2015	Previous Close Value 19-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.28	121.36	-0.064%	0.57%	0.57%	0.57%	21.28%	5.40	5.35	0.84
All Bond Index (Return)	193.52	193.62	-0.053%	0.83%	0.83%	0.83%	93.52%	5.40	5.35	0.84
Under 3 Bond Index (Clean)	96.74	96.74	-0.003%	-0.29%	-0.29%	-0.29%	-3.26%	1.61	1.61	0.15
Under 3 Bond Index (Return)	142.20	142.19	0.010%	-0.01%	-0.01%	-0.01%	42.20%	1.61	1.61	0.15
Under 5 Bond Index (Clean)	109.05	109.06	-0.006%	-0.06%	-0.06%	-0.06%	9.05%	3.01	3.00	0.30
Under 5 Bond Index (Return)	164.21	164.20	0.005%	0.19%	0.19%	0.19%	64.21%	3.01	3.00	0.30
Under 10 Bond Index (Clean)	118.28	118.34	-0.056%	0.31%	0.31%	0.31%	18.28%	4.51	4.49	0.61
Under 10 Bond Index (Return)	183.67	183.75	-0.044%	0.54%	0.54%	0.54%	83.67%	4.51	4.49	0.61
5 Plus Bond Index (Clean)	131.07	131.21	-0.104%	1.04%	1.04%	1.04%	31.07%	7.06	6.99	1.00
5 Plus Bond Index (Return)	215.86	216.06	-0.093%	1.28%	1.28%	1.28%	115.86%	7.06	6.99	1.00
10 Plus Bond Index (Clean)	141.97	142.11	-0.101%	1.78%	1.78%	1.78%	41.97%	9.20	9.08	1.33
10 Plus Bond Index (Return)	245.33	245.55	-0.088%	2.09%	2.09%	2.09%	145.33%	9.20	9.08	1.33

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 Amt	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.34	4.14	336	104.48	0.00	2,230	2,237	2330	
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.71	3.48	152	108.20	0.00	7	8	8	
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.65	3.49	277	109.14	0.00	8,132	8,591	8875	
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.40	1.42	94	115.82	0.00	6,389	7,309	7400	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.71	1.16	94	116.87	0.00	9,256	10,710	10817	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.67	2.60	216	120.27	0.00	7,700	9,061	9261	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.77	1.52	94	127.29	0.00	6,767	8,511	8613	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.50	3.42	277	123.92	0.00	11,609	13,989	14385	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.93	1.29	94	126.21	0.00	8,552	10,684	10794	
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.54	0.01	6	100.55	0.00	4,000	4,022	4022	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.50	3.27	306	126.77	0.00	5,480	6,767	6946	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.54	2.87	308	123.41	0.00	8,137	9,808	10042	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.80	4.63	313	144.43	0.00	11,745	16,419	16963	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.68	0.46	70	111.14	0.00	4,250	4,704	4723	

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Bond Index Constituent

Clean Price Performance			Index Price 20-Jan-2015	Previous Index Price 19-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	100.34	100.35	-0.010%	-0.278%	-0.278%	-0.278%	0.00	0.07	0.07
IE0004680173	0468017	8.25 Treas Bnd 2015	104.71	104.73	-0.021%	-0.485%	-0.485%	-0.485%	0.01	0.57	0.57
IE0006857530	0685753	4.6 Treas Bnd 2016	105.65	105.67	-0.014%	-0.307%	-0.307%	-0.307%	0.03	1.19	1.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.40	114.39	0.013%	-0.268%	-0.268%	-0.268%	0.22	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.71	115.71	0.007%	0.030%	0.030%	0.030%	0.27	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.67	117.69	-0.015%	0.061%	0.061%	0.061%	0.35	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.77	125.80	-0.020%	0.171%	0.171%	0.171%	0.40	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	120.50	120.60	-0.083%	0.270%	0.270%	0.270%	0.52	4.70	4.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.93	125.00	-0.058%	-0.311%	-0.311%	-0.311%	0.57	5.15	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.54	100.73	-0.187%				0.72	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	123.64	-0.113%	1.198%	1.198%	1.198%	0.90	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.54	120.73	-0.153%	2.076%	2.076%	2.076%	1.04	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	139.91	-0.079%	1.555%	1.555%	1.555%	1.21	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.68	110.87	-0.176%	3.333%	3.333%	3.333%	1.61	12.94	12.73

Return Price Performance			Index Price 20-Jan-2015	Previous Index Price 19-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%	-0.009%	-0.009%	-0.009%	0.00	0.07	0.07
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.19	0.001%	-0.027%	-0.027%	-0.027%	0.01	0.57	0.57
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.14	-0.002%	-0.044%	-0.044%	-0.044%	0.03	1.19	1.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.82	115.79	0.026%	0.021%	0.021%	0.021%	0.22	2.60	2.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.87	116.85	0.016%	0.263%	0.263%	0.263%	0.27	3.51	3.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.27	120.28	-0.004%	0.282%	0.282%	0.282%	0.35	4.04	4.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.29	127.30	-0.007%	0.451%	0.451%	0.451%	0.40	4.28	4.26
IE0034074488	3407448	4.5 Treas Bnd 2020	123.92	124.00	-0.071%	0.483%	0.483%	0.483%	0.52	4.70	4.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.21	126.27	-0.046%	-0.070%	-0.070%	-0.070%	0.57	5.15	5.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.55	100.74	-0.184%				0.72	6.93	6.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.77	126.89	-0.102%	1.358%	1.358%	1.358%	0.90	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.41	123.59	-0.142%	2.200%	2.200%	2.200%	1.04	7.95	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.43	144.52	-0.066%	1.737%	1.737%	1.737%	1.21	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.14	111.32	-0.170%	3.457%	3.457%	3.457%	1.61	12.94	12.73