

Irish Stock Exchange Daily Bond Index Report

Friday 23 January, 2015

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Bond Indices Performance

Index	Close Value 23-Jan-2015	Previous Close Value 22-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.99	121.59	0.326%	1.16%	1.16%	1.16%	21.99%	5.40	5.36	0.73
All Bond Index (Return)	194.68	194.05	0.329%	1.43%	1.43%	1.43%	94.68%	5.40	5.36	0.73
Under 3 Bond Index (Clean)	96.77	96.77	-0.001%	-0.25%	-0.25%	-0.25%	-3.23%	1.60	1.60	0.09
Under 3 Bond Index (Return)	142.30	142.29	0.011%	0.06%	0.06%	0.06%	42.30%	1.60	1.60	0.09
Under 5 Bond Index (Clean)	109.25	109.13	0.110%	0.12%	0.12%	0.12%	9.25%	2.99	2.99	0.22
Under 5 Bond Index (Return)	164.56	164.37	0.119%	0.41%	0.41%	0.41%	64.56%	2.99	2.99	0.22
Under 10 Bond Index (Clean)	118.78	118.49	0.241%	0.74%	0.74%	0.74%	18.78%	4.51	4.49	0.51
Under 10 Bond Index (Return)	184.49	184.03	0.246%	0.99%	0.99%	0.99%	84.49%	4.51	4.49	0.51
5 Plus Bond Index (Clean)	132.20	131.58	0.477%	1.91%	1.91%	1.91%	32.20%	7.07	7.00	0.88
5 Plus Bond Index (Return)	217.74	216.71	0.475%	2.16%	2.16%	2.16%	117.74%	7.07	7.00	0.88
10 Plus Bond Index (Clean)	143.77	142.79	0.692%	3.07%	3.07%	3.07%	43.77%	9.21	9.10	1.19
10 Plus Bond Index (Return)	248.44	246.75	0.684%	3.38%	3.38%	3.38%	148.44%	9.21	9.10	1.19

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	100.28	4.18	339	104.45	0.00	2,230	2,236	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.61	3.55	155	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.62	3.53	280	109.15	0.00	8,132	8,589	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.56	1.46	97	116.02	0.00	6,389	7,320	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	1.20	97	117.15	0.00	9,256	10,733	10843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.03	2.64	219	120.67	0.00	7,700	9,089	9292
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.18	1.57	97	127.75	0.00	6,767	8,538	8644
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.02	3.45	280	124.48	0.00	11,609	14,049	14450
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.54	1.33	97	126.86	0.00	8,552	10,736	10849
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.27	0.02	9	101.29	0.00	4,000	4,051	4052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.61	3.30	309	127.91	0.00	5,480	6,828	7009
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.78	2.90	311	124.68	0.00	8,137	9,909	10145
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.31	4.68	316	145.98	0.00	11,745	16,597	17146
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.82	0.48	73	113.30	0.00	4,250	4,795	4815

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jan-2015	Previous Index Price 22-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	100.28	100.29	-0.010%	-0.338%	-0.338%	-0.338%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	104.61	104.63	-0.022%	-0.585%	-0.585%	-0.585%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.62	105.65	-0.024%	-0.332%	-0.332%	-0.332%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.56	114.53	0.029%	-0.128%	-0.128%	-0.128%	0.14	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.83	0.115%	0.242%	0.242%	0.242%	0.19	3.49	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	117.79	0.211%	0.370%	0.370%	0.370%	0.26	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.18	125.89	0.230%	0.494%	0.494%	0.494%	0.31	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	121.02	120.65	0.307%	0.706%	0.706%	0.706%	0.42	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.54	125.14	0.316%	0.176%	0.176%	0.176%	0.47	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.27	100.79	0.476%				0.62	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.61	124.06	0.446%	2.110%	2.110%	2.110%	0.77	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.78	121.24	0.450%	3.129%	3.129%	3.129%	0.91	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	140.51	0.568%	2.654%	2.654%	2.654%	1.07	8.16	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.82	111.56	1.125%	5.331%	5.331%	5.331%	1.46	12.95	12.77

Return Price Performance			Index Price 23-Jan-2015	Previous Index Price 22-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	104.45	0.002%	-0.031%	-0.031%	-0.031%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.16	0.000%	-0.061%	-0.061%	-0.061%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.16	-0.012%	-0.035%	-0.035%	-0.035%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.02	115.98	0.041%	0.198%	0.198%	0.198%	0.14	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.15	117.01	0.123%	0.504%	0.504%	0.504%	0.19	3.49	3.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.67	120.41	0.216%	0.614%	0.614%	0.614%	0.26	4.03	4.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.75	127.44	0.240%	0.808%	0.808%	0.808%	0.31	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	124.48	124.09	0.309%	0.937%	0.937%	0.937%	0.42	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.86	126.46	0.323%	0.446%	0.446%	0.446%	0.47	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.29	100.81	0.478%				0.62	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.91	127.35	0.442%	2.272%	2.272%	2.272%	0.77	7.07	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.68	124.13	0.446%	3.252%	3.252%	3.252%	0.91	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.98	145.17	0.560%	2.834%	2.834%	2.834%	1.07	8.16	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.30	112.03	1.126%	5.468%	5.468%	5.468%	1.46	12.95	12.77