

Irish Stock Exchange Daily Bond Index Report

Monday 26 January, 2015

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Bond Indices Performance

Index	Close Value 26-Jan-2015	Previous Close Value 23-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.89	121.99	-0.084%	1.07%	1.07%	1.07%	21.89%	5.40	5.36	0.74
All Bond Index (Return)	194.58	194.68	-0.052%	1.38%	1.38%	1.38%	94.58%	5.40	5.36	0.74
Under 3 Bond Index (Clean)	96.74	96.77	-0.035%	-0.28%	-0.28%	-0.28%	-3.26%	1.60	1.59	0.10
Under 3 Bond Index (Return)	142.31	142.30	0.003%	0.06%	0.06%	0.06%	42.31%	1.60	1.59	0.10
Under 5 Bond Index (Clean)	109.17	109.25	-0.078%	0.04%	0.04%	0.04%	9.17%	2.99	2.98	0.24
Under 5 Bond Index (Return)	164.50	164.56	-0.042%	0.36%	0.36%	0.36%	64.50%	2.99	2.98	0.24
Under 10 Bond Index (Clean)	118.64	118.78	-0.114%	0.63%	0.63%	0.63%	18.64%	4.51	4.48	0.53
Under 10 Bond Index (Return)	184.34	184.49	-0.081%	0.90%	0.90%	0.90%	84.34%	4.51	4.48	0.53
5 Plus Bond Index (Clean)	132.09	132.20	-0.087%	1.82%	1.82%	1.82%	32.09%	7.06	7.00	0.89
5 Plus Bond Index (Return)	217.61	217.74	-0.059%	2.10%	2.10%	2.10%	117.61%	7.06	7.00	0.89
10 Plus Bond Index (Clean)	143.84	143.77	0.047%	3.12%	3.12%	3.12%	43.84%	9.21	9.10	1.19
10 Plus Bond Index (Return)	248.62	248.44	0.073%	3.46%	3.46%	3.46%	148.62%	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	100.27	4.22	342	104.48	0.00	2,230	2,236	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.58	3.62	158	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.60	3.57	283	109.17	0.00	8,132	8,588	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.49	1.51	100	116.00	0.00	6,389	7,315	7411
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.87	1.23	100	117.10	0.00	9,256	10,724	10838
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.91	2.68	222	120.58	0.00	7,700	9,079	9285
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.00	1.62	100	127.62	0.00	6,767	8,526	8635
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.80	3.49	283	124.29	0.00	11,609	14,023	14428
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.31	1.37	100	126.68	0.00	8,552	10,717	10834
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.11	0.03	12	101.13	0.00	4,000	4,044	4045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.49	3.33	312	127.82	0.00	5,480	6,821	7004
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.66	2.93	314	124.59	0.00	8,137	9,900	10138
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.31	4.72	319	146.03	0.00	11,745	16,598	17152
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.04	0.50	76	113.54	0.00	4,250	4,804	4825

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jan-2015	Previous Index Price 23-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	100.27	100.28	-0.010%	-0.348%	-0.348%	-0.348%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	104.58	104.61	-0.023%	-0.608%	-0.608%	-0.608%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	105.60	105.62	-0.019%	-0.351%	-0.351%	-0.351%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.49	114.56	-0.061%	-0.189%	-0.189%	-0.189%	0.16	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.87	115.96	-0.078%	0.164%	0.164%	0.164%	0.21	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.91	118.03	-0.106%	0.264%	0.264%	0.264%	0.29	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.00	126.18	-0.141%	0.352%	0.352%	0.352%	0.34	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	120.80	121.02	-0.186%	0.518%	0.518%	0.518%	0.46	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.31	125.54	-0.179%	-0.004%	-0.004%	-0.004%	0.50	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.11	101.27	-0.163%				0.64	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.49	124.61	-0.099%	2.009%	2.009%	2.009%	0.78	7.06	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.66	121.78	-0.099%	3.027%	3.027%	3.027%	0.92	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	141.31	0.004%	2.657%	2.657%	2.657%	1.07	8.15	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.04	112.82	0.198%	5.539%	5.539%	5.539%	1.44	12.95	12.77

Return Price Performance			Index Price 26-Jan-2015	Previous Index Price 23-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	104.45	0.026%	-0.005%	-0.005%	-0.005%	0.00	0.06	0.06
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.16	0.042%	-0.019%	-0.019%	-0.019%	0.00	0.56	0.56
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.15	0.016%	-0.018%	-0.018%	-0.018%	0.00	1.18	1.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.00	116.02	-0.022%	0.176%	0.176%	0.176%	0.16	2.58	2.58
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.10	117.15	-0.045%	0.459%	0.459%	0.459%	0.21	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.58	120.67	-0.074%	0.540%	0.540%	0.540%	0.29	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.62	127.75	-0.101%	0.706%	0.706%	0.706%	0.34	4.26	4.25
IE0034074488	3407448	4.5 Treas Bnd 2020	124.29	124.48	-0.151%	0.785%	0.785%	0.785%	0.46	4.68	4.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.68	126.86	-0.145%	0.300%	0.300%	0.300%	0.50	5.14	5.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.13	101.29	-0.156%				0.64	6.91	6.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.82	127.91	-0.070%	2.200%	2.200%	2.200%	0.78	7.06	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.59	124.68	-0.074%	3.176%	3.176%	3.176%	0.92	7.94	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.03	145.98	0.034%	2.868%	2.868%	2.868%	1.07	8.15	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.54	113.30	0.214%	5.693%	5.693%	5.693%	1.44	12.95	12.77