

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 January, 2015

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Bond Indices Performance

Index	Close Value 28-Jan-2015	Previous Close Value 27-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.53	121.70	-0.145%	0.78%	0.78%	0.78%	21.53%	5.38	5.34	0.77
All Bond Index (Return)	194.07	194.32	-0.132%	1.11%	1.11%	1.11%	94.07%	5.38	5.34	0.77
Under 3 Bond Index (Clean)	96.70	96.72	-0.019%	-0.32%	-0.32%	-0.32%	-3.30%	1.59	1.59	0.10
Under 3 Bond Index (Return)	142.29	142.30	-0.006%	0.05%	0.05%	0.05%	42.29%	1.59	1.59	0.10
Under 5 Bond Index (Clean)	109.06	109.11	-0.043%	-0.05%	-0.05%	-0.05%	9.06%	2.98	2.98	0.25
Under 5 Bond Index (Return)	164.38	164.43	-0.030%	0.30%	0.30%	0.30%	64.38%	2.98	2.98	0.25
Under 10 Bond Index (Clean)	118.41	118.53	-0.098%	0.43%	0.43%	0.43%	18.41%	4.50	4.47	0.55
Under 10 Bond Index (Return)	184.02	184.18	-0.086%	0.73%	0.73%	0.73%	84.02%	4.50	4.47	0.55
5 Plus Bond Index (Clean)	131.52	131.80	-0.215%	1.38%	1.38%	1.38%	31.52%	7.05	6.99	0.92
5 Plus Bond Index (Return)	216.73	217.17	-0.202%	1.69%	1.69%	1.69%	116.73%	7.05	6.99	0.92
10 Plus Bond Index (Clean)	142.84	143.33	-0.347%	2.40%	2.40%	2.40%	42.84%	9.19	9.08	1.22
10 Plus Bond Index (Return)	246.98	247.79	-0.328%	2.77%	2.77%	2.77%	146.98%	9.19	9.08	1.22

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	100.24	4.24	344	104.48	0.00	2,230	2,235	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.53	3.67	160	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.57	3.59	285	109.16	0.00	8,132	8,585	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.44	1.54	102	115.98	0.00	6,389	7,312	7410
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	1.26	102	117.05	0.00	9,256	10,717	10833
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.73	2.70	224	120.43	0.00	7,700	9,065	9273
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.77	1.65	102	127.42	0.00	6,767	8,511	8622
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	3.51	285	124.06	0.00	11,609	13,994	14401
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.06	1.40	102	126.45	0.00	8,552	10,695	10814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.79	0.03	14	100.82	0.00	4,000	4,031	4033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.99	3.36	314	127.34	0.00	5,480	6,794	6978
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.08	2.94	316	124.02	0.00	8,137	9,852	10092
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.42	4.75	321	145.17	0.00	11,745	16,493	17050
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.99	0.51	78	112.51	0.00	4,250	4,760	4781

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jan-2015	Previous Index Price 27-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	100.24	100.25	-0.010%	-0.373%	-0.373%	-0.373%	0.00	0.05	0.05
IE0004680173	0468017	8.25 Treas Bnd 2015	104.53	104.56	-0.023%	-0.654%	-0.654%	-0.654%	0.00	0.55	0.55
IE0006857530	0685753	4.6 Treas Bnd 2016	105.57	105.59	-0.014%	-0.382%	-0.382%	-0.382%	0.00	1.17	1.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.44	114.47	-0.026%	-0.235%	-0.235%	-0.235%	0.16	2.57	2.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	115.84	-0.043%	0.097%	0.097%	0.097%	0.21	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.73	117.80	-0.059%	0.111%	0.111%	0.111%	0.30	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.77	125.87	-0.077%	0.171%	0.171%	0.171%	0.36	4.26	4.24
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.67	-0.105%	0.306%	0.306%	0.306%	0.48	4.67	4.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	125.18	-0.100%	-0.207%	-0.207%	-0.207%	0.52	5.13	5.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	100.92	-0.132%				0.67	6.90	6.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.99	124.26	-0.220%	1.600%	1.600%	1.600%	0.81	7.06	7.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.08	121.38	-0.247%	2.532%	2.532%	2.532%	0.95	7.93	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.42	140.88	-0.328%	2.007%	2.007%	2.007%	1.11	8.14	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.99	112.46	-0.411%	4.564%	4.564%	4.564%	1.48	12.94	12.75

Return Price Performance			Index Price 28-Jan-2015	Previous Index Price 27-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%	-0.005%	-0.005%	-0.005%	0.00	0.05	0.05
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	-0.001%	-0.021%	-0.021%	-0.021%	0.00	0.55	0.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.16	-0.002%	-0.025%	-0.025%	-0.025%	0.00	1.17	1.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.98	115.99	-0.013%	0.157%	0.157%	0.157%	0.16	2.57	2.57
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.05	117.09	-0.032%	0.414%	0.414%	0.414%	0.21	3.49	3.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.43	120.49	-0.048%	0.410%	0.410%	0.410%	0.30	4.02	4.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.42	127.50	-0.064%	0.552%	0.552%	0.552%	0.36	4.26	4.24
IE0034074488	3407448	4.5 Treas Bnd 2020	124.06	124.17	-0.093%	0.598%	0.598%	0.598%	0.48	4.67	4.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.45	126.56	-0.088%	0.120%	0.120%	0.120%	0.52	5.13	5.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.82	100.95	-0.129%				0.67	6.90	6.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.34	127.60	-0.205%	1.817%	1.817%	1.817%	0.81	7.06	7.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.02	124.31	-0.234%	2.707%	2.707%	2.707%	0.95	7.93	7.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.17	145.61	-0.307%	2.259%	2.259%	2.259%	1.11	8.14	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.51	112.96	-0.404%	4.733%	4.733%	4.733%	1.48	12.94	12.75