

Irish Stock Exchange Daily Bond Index Report

Thursday 29 January, 2015

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Bond Indices Performance

Index	Close Value 29-Jan-2015	Previous Close Value 28-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.47	121.53	-0.051%	0.72%	0.72%	0.72%	21.47%	5.49	5.44	0.80
All Bond Index (Return)	193.99	194.07	-0.040%	1.07%	1.07%	1.07%	93.99%	5.49	5.44	0.80
Under 3 Bond Index (Clean)	96.67	96.70	-0.031%	-0.35%	-0.35%	-0.35%	-3.33%	1.80	1.80	0.11
Under 3 Bond Index (Return)	142.27	142.29	-0.018%	0.03%	0.03%	0.03%	42.27%	1.80	1.80	0.11
Under 5 Bond Index (Clean)	109.01	109.06	-0.054%	-0.11%	-0.11%	-0.11%	9.01%	3.13	3.12	0.27
Under 5 Bond Index (Return)	164.32	164.38	-0.042%	0.26%	0.26%	0.26%	64.32%	3.13	3.12	0.27
Under 10 Bond Index (Clean)	118.36	118.41	-0.042%	0.38%	0.38%	0.38%	18.36%	4.60	4.58	0.57
Under 10 Bond Index (Return)	183.96	184.02	-0.032%	0.70%	0.70%	0.70%	83.96%	4.60	4.58	0.57
5 Plus Bond Index (Clean)	131.45	131.52	-0.049%	1.33%	1.33%	1.33%	31.45%	7.04	6.98	0.95
5 Plus Bond Index (Return)	216.64	216.73	-0.039%	1.65%	1.65%	1.65%	116.64%	7.04	6.98	0.95
10 Plus Bond Index (Clean)	142.71	142.84	-0.087%	2.31%	2.31%	2.31%	42.71%	9.18	9.07	1.27
10 Plus Bond Index (Return)	246.79	246.98	-0.076%	2.70%	2.70%	2.70%	146.79%	9.18	9.07	1.27

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	100.20	4.25	345	104.45	0.00	2,230	2,234	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.49	3.69	161	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.54	3.60	286	109.14	0.00	8,132	8,582	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.41	1.55	103	115.96	0.00	6,389	7,310	7409
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.69	1.27	103	116.96	0.00	9,256	10,707	10825
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.67	2.71	225	120.38	0.00	7,700	9,060	9269
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.71	1.67	103	127.37	0.00	6,767	8,506	8619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.47	3.53	286	123.99	0.00	11,609	13,985	14394
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.97	1.41	103	126.38	0.00	8,552	10,687	10808
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.78	0.03	15	100.81	0.00	4,000	4,031	4032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.95	3.37	315	127.32	0.00	5,480	6,792	6976
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.14	2.95	317	124.09	0.00	8,137	9,857	10097
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.27	4.76	322	145.04	0.00	11,745	16,476	17035
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.96	0.52	79	112.48	0.00	4,250	4,758	4780

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jan-2015	Previous Index Price 28-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	100.20	100.24	-0.040%	-0.412%	-0.412%	-0.412%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	104.49	104.53	-0.043%	-0.697%	-0.697%	-0.697%	0.01	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	105.54	105.57	-0.033%	-0.415%	-0.415%	-0.415%	0.01	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.41	114.44	-0.028%	-0.263%	-0.263%	-0.263%	0.16	2.57	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.69	115.79	-0.091%	0.006%	0.006%	0.006%	0.24	3.48	3.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.67	117.73	-0.054%	0.057%	0.057%	0.057%	0.32	4.01	4.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.71	125.77	-0.052%	0.119%	0.119%	0.119%	0.38	4.25	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	120.47	120.54	-0.065%	0.241%	0.241%	0.241%	0.51	4.67	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	125.06	-0.072%	-0.279%	-0.279%	-0.279%	0.55	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.78	100.79	-0.007%				0.69	6.90	6.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.95	123.99	-0.026%	1.573%	1.573%	1.573%	0.84	7.05	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.08	0.047%	2.580%	2.580%	2.580%	0.97	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.27	140.42	-0.103%	1.902%	1.902%	1.902%	1.16	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.96	111.99	-0.029%	4.533%	4.533%	4.533%	1.52	12.93	12.73

Return Price Performance			Index Price 29-Jan-2015	Previous Index Price 28-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	104.48	-0.027%	-0.032%	-0.032%	-0.032%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.20	-0.020%	-0.042%	-0.042%	-0.042%	0.01	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.16	-0.021%	-0.046%	-0.046%	-0.046%	0.01	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	115.96	115.98	-0.015%	0.142%	0.142%	0.142%	0.16	2.57	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.96	117.05	-0.079%	0.335%	0.335%	0.335%	0.24	3.48	3.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.38	120.43	-0.042%	0.368%	0.368%	0.368%	0.32	4.01	4.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.37	127.42	-0.038%	0.514%	0.514%	0.514%	0.38	4.25	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	123.99	124.06	-0.052%	0.545%	0.545%	0.545%	0.51	4.67	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	126.45	-0.060%	0.059%	0.059%	0.059%	0.55	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.81	100.82	-0.006%				0.69	6.90	6.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.32	127.34	-0.017%	1.800%	1.800%	1.800%	0.84	7.05	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.09	124.02	0.054%	2.763%	2.763%	2.763%	0.97	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.04	145.17	-0.090%	2.167%	2.167%	2.167%	1.16	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	112.51	-0.023%	4.709%	4.709%	4.709%	1.52	12.93	12.73