

# Irish Stock Exchange Daily Bond Index Report

Friday 30 January, 2015

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## Bond Indices Performance

Index	Close Value 30-Jan-2015	Previous Close Value 29-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	121.47	0.007%	0.73%	0.73%	0.73%	21.47%	5.48	5.44	0.79
All Bond Index (Return)	194.02	193.99	0.016%	1.08%	1.08%	1.08%	94.02%	5.48	5.44	0.79
Under 3 Bond Index (Clean)	96.68	96.67	0.006%	-0.35%	-0.35%	-0.35%	-3.32%	1.80	1.80	0.10
Under 3 Bond Index (Return)	142.29	142.27	0.018%	0.05%	0.05%	0.05%	42.29%	1.80	1.80	0.10
Under 5 Bond Index (Clean)	109.01	109.01	0.002%	-0.10%	-0.10%	-0.10%	9.01%	3.12	3.12	0.27
Under 5 Bond Index (Return)	164.34	164.32	0.013%	0.27%	0.27%	0.27%	64.34%	3.12	3.12	0.27
Under 10 Bond Index (Clean)	118.36	118.36	0.002%	0.39%	0.39%	0.39%	18.36%	4.60	4.57	0.57
Under 10 Bond Index (Return)	183.98	183.96	0.011%	0.71%	0.71%	0.71%	83.98%	4.60	4.57	0.57
5 Plus Bond Index (Clean)	131.47	131.45	0.010%	1.34%	1.34%	1.34%	31.47%	7.04	6.97	0.95
5 Plus Bond Index (Return)	216.68	216.64	0.018%	1.67%	1.67%	1.67%	116.68%	7.04	6.97	0.95
10 Plus Bond Index (Clean)	142.75	142.71	0.027%	2.34%	2.34%	2.34%	42.75%	9.18	9.07	1.26
10 Plus Bond Index (Return)	246.88	246.79	0.036%	2.73%	2.73%	2.73%	146.88%	9.18	9.07	1.26

## 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	4.27	346	104.47	0.00	2,230	2,234	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.47	3.71	162	108.18	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.52	3.62	287	109.14	0.00	8,132	8,581	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.44	1.57	104	116.01	0.00	6,389	7,312	7412
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.68	1.28	104	116.96	0.00	9,256	10,707	10826
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.67	2.72	226	120.39	0.00	7,700	9,061	9270
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.71	1.68	104	127.39	0.00	6,767	8,506	8620
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.51	3.54	287	124.05	0.00	11,609	13,990	14401
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.91	1.43	104	126.33	0.00	8,552	10,682	10804
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.75	0.04	16	100.78	0.00	4,000	4,030	4031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.98	3.38	316	127.36	0.00	5,480	6,793	6978
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.13	2.96	318	124.09	0.00	8,137	9,856	10097
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.27	4.78	323	145.05	0.00	11,745	16,476	17037
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.10	0.53	80	112.62	0.00	4,250	4,764	4787



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jan-2015	Previous Index Price 29-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	100.20	0.003%	-0.409%	-0.409%	-0.409%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	104.47	104.49	-0.022%	-0.718%	-0.718%	-0.718%	0.01	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	105.52	105.54	-0.011%	-0.427%	-0.427%	-0.427%	0.01	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.44	114.41	0.026%	-0.237%	-0.237%	-0.237%	0.15	2.56	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.68	115.69	-0.004%	0.002%	0.002%	0.002%	0.24	3.47	3.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.67	117.67	0.003%	0.060%	0.060%	0.060%	0.32	4.01	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.71	125.71	0.002%	0.121%	0.121%	0.121%	0.38	4.24	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	120.51	120.47	0.040%	0.281%	0.281%	0.281%	0.50	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.91	124.97	-0.046%	-0.325%	-0.325%	-0.325%	0.55	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.75	100.78	-0.030%				0.69	6.89	6.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.98	123.95	0.022%	1.595%	1.595%	1.595%	0.83	7.04	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.13	121.14	-0.004%	2.576%	2.576%	2.576%	0.97	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.27	140.27	0.000%	1.902%	1.902%	1.902%	1.15	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.10	111.96	0.123%	4.662%	4.662%	4.662%	1.51	12.92	12.73

Return Price Performance			Index Price 30-Jan-2015	Previous Index Price 29-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	104.47	104.45	0.014%	-0.017%	-0.017%	-0.017%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.18	0.000%	-0.042%	-0.042%	-0.042%	0.01	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.14	0.000%	-0.046%	-0.046%	-0.046%	0.01	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.01	115.96	0.039%	0.181%	0.181%	0.181%	0.15	2.56	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.96	116.96	0.006%	0.341%	0.341%	0.341%	0.24	3.47	3.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.39	120.38	0.012%	0.380%	0.380%	0.380%	0.32	4.01	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.39	127.37	0.015%	0.529%	0.529%	0.529%	0.38	4.24	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	124.05	123.99	0.048%	0.594%	0.594%	0.594%	0.50	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.38	-0.035%	0.025%	0.025%	0.025%	0.55	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.78	100.81	-0.027%				0.69	6.89	6.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.36	127.32	0.030%	1.830%	1.830%	1.830%	0.83	7.04	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.09	124.09	0.003%	2.766%	2.766%	2.766%	0.97	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.05	145.04	0.010%	2.177%	2.177%	2.177%	1.15	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.62	112.48	0.129%	4.844%	4.844%	4.844%	1.51	12.92	12.73