

Irish Stock Exchange Daily Bond Index Report



Monday 2 February, 2015

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Bond Indices Performance

Index	Close Value 02-Feb-2015	Previous Close Value 30-Jan-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.65	121.47	0.144%	0.14%	0.88%	0.88%	21.65%	5.48	5.44	0.77
All Bond Index (Return)	194.35	194.02	0.171%	0.17%	1.26%	1.26%	94.35%	5.48	5.44	0.77
Under 3 Bond Index (Clean)	96.71	96.68	0.026%	0.03%	-0.32%	-0.32%	-3.30%	1.80	1.79	0.08
Under 3 Bond Index (Return)	142.38	142.29	0.063%	0.06%	0.11%	0.11%	42.38%	1.80	1.79	0.08
Under 5 Bond Index (Clean)	109.07	109.01	0.061%	0.06%	-0.04%	-0.04%	9.07%	3.12	3.12	0.25
Under 5 Bond Index (Return)	164.49	164.34	0.094%	0.09%	0.36%	0.36%	64.49%	3.12	3.12	0.25
Under 10 Bond Index (Clean)	118.49	118.36	0.107%	0.11%	0.49%	0.49%	18.49%	4.60	4.57	0.54
Under 10 Bond Index (Return)	184.23	183.98	0.136%	0.14%	0.84%	0.84%	84.23%	4.60	4.57	0.54
5 Plus Bond Index (Clean)	131.73	131.47	0.200%	0.20%	1.54%	1.54%	31.73%	7.04	6.98	0.92
5 Plus Bond Index (Return)	217.16	216.68	0.222%	0.22%	1.89%	1.89%	117.16%	7.04	6.98	0.92
10 Plus Bond Index (Clean)	143.18	142.75	0.299%	0.30%	2.64%	2.64%	43.18%	9.18	9.07	1.23
10 Plus Bond Index (Return)	247.67	246.88	0.319%	0.32%	3.06%	3.06%	147.67%	9.18	9.07	1.23

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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.18	4.30	349	104.48	0.00	2,230	2,234	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.45	3.76	164	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.52	3.66	290	109.17	0.00	8,132	8,580	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.51	1.61	107	116.13	0.00	6,389	7,316	7419
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.73	1.32	107	117.05	0.00	9,256	10,712	10834
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.77	2.76	229	120.53	0.00	7,700	9,069	9281
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.85	1.73	107	127.58	0.00	6,767	8,516	8633
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.62	3.58	290	124.19	0.00	11,609	14,002	14417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.07	1.47	107	126.53	0.00	8,552	10,696	10821
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.94	0.04	19	100.98	0.00	4,000	4,038	4039
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.21	3.41	319	127.61	0.00	5,480	6,806	6993
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.43	2.99	321	124.42	0.00	8,137	9,880	10124
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.64	4.82	326	145.46	0.00	11,745	16,519	17085
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.58	0.55	83	113.12	0.00	4,250	4,785	4808

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Bond Index Constituent

Clean Price Performance			Index Price 02-Feb-2015	Previous Index Price 30-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	100.18	100.20	-0.025%	-0.025%	-0.434%	-0.434%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	104.45	104.47	-0.020%	-0.020%	-0.738%	-0.738%	0.00	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	105.52	105.52	-0.008%	-0.008%	-0.434%	-0.434%	0.00	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.51	114.44	0.066%	0.066%	-0.172%	-0.172%	0.12	2.56	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	115.68	0.046%	0.046%	0.048%	0.048%	0.23	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.77	117.67	0.089%	0.089%	0.149%	0.149%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.85	125.71	0.114%	0.114%	0.235%	0.235%	0.35	4.24	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	120.62	120.51	0.087%	0.087%	0.369%	0.369%	0.48	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.07	124.91	0.126%	0.126%	-0.199%	-0.199%	0.53	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.94	100.75	0.189%	0.189%			0.66	6.89	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.21	123.98	0.181%	0.181%	1.780%	1.780%	0.81	7.04	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.43	121.13	0.244%	0.244%	2.826%	2.826%	0.94	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.64	140.27	0.262%	0.262%	2.168%	2.168%	1.12	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.58	112.10	0.428%	0.428%	5.110%	5.110%	1.47	12.93	12.74

Return Price Performance			Index Price 02-Feb-2015	Previous Index Price 30-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	104.47	0.011%	0.011%	-0.006%	-0.006%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.18	0.022%	0.022%	-0.019%	-0.019%	0.00	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.14	0.028%	0.028%	-0.017%	-0.017%	0.00	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.13	116.01	0.103%	0.103%	0.285%	0.285%	0.12	2.56	2.56
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.05	116.96	0.077%	0.077%	0.418%	0.418%	0.23	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.53	120.39	0.117%	0.117%	0.498%	0.498%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.58	127.39	0.150%	0.150%	0.679%	0.679%	0.35	4.24	4.23
IE0034074488	3407448	4.5 Treas Bnd 2020	124.19	124.05	0.114%	0.114%	0.709%	0.709%	0.48	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.53	126.33	0.158%	0.158%	0.182%	0.182%	0.53	5.12	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.98	100.78	0.194%	0.194%			0.66	6.89	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.61	127.36	0.202%	0.202%	2.036%	2.036%	0.81	7.04	6.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.42	124.09	0.260%	0.260%	3.033%	3.033%	0.94	7.92	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.46	145.05	0.284%	0.284%	2.468%	2.468%	1.12	8.13	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.12	112.62	0.443%	0.443%	5.308%	5.308%	1.47	12.93	12.74