

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 February, 2015

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
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 info@ise.ie

Bond Indices Performance

Index	Close Value 03-Feb-2015	Previous Close Value 02-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.57	121.65	-0.069%	0.07%	0.81%	0.81%	21.57%	5.48	5.44	0.78
All Bond Index (Return)	194.24	194.35	-0.058%	0.11%	1.20%	1.20%	94.24%	5.48	5.44	0.78
Under 3 Bond Index (Clean)	96.68	96.71	-0.023%	0.00%	-0.34%	-0.34%	-3.32%	1.79	1.79	0.08
Under 3 Bond Index (Return)	142.37	142.38	-0.011%	0.05%	0.10%	0.10%	42.37%	1.79	1.79	0.08
Under 5 Bond Index (Clean)	109.06	109.07	-0.009%	0.05%	-0.05%	-0.05%	9.06%	3.12	3.11	0.25
Under 5 Bond Index (Return)	164.49	164.49	0.002%	0.10%	0.36%	0.36%	64.49%	3.12	3.11	0.25
Under 10 Bond Index (Clean)	118.43	118.49	-0.048%	0.06%	0.44%	0.44%	18.43%	4.59	4.57	0.55
Under 10 Bond Index (Return)	184.16	184.23	-0.037%	0.10%	0.81%	0.81%	84.16%	4.59	4.57	0.55
5 Plus Bond Index (Clean)	131.59	131.73	-0.109%	0.09%	1.43%	1.43%	31.59%	7.04	6.97	0.93
5 Plus Bond Index (Return)	216.95	217.16	-0.098%	0.12%	1.80%	1.80%	116.95%	7.04	6.97	0.93
10 Plus Bond Index (Clean)	142.95	143.18	-0.160%	0.14%	2.48%	2.48%	42.95%	9.18	9.07	1.25
10 Plus Bond Index (Return)	247.30	247.67	-0.147%	0.17%	2.91%	2.91%	147.30%	9.18	9.07	1.25

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	100.17	4.32	350	104.48	0.00	2,230	2,234	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.42	3.78	165	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.51	3.67	291	109.17	0.00	8,132	8,580	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.47	1.63	108	116.10	0.00	6,389	7,314	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	1.33	108	117.09	0.00	9,256	10,715	10838
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.77	2.77	230	120.54	0.00	7,700	9,068	9282
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.81	1.75	108	127.55	0.00	6,767	8,513	8631
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.62	3.59	291	124.21	0.00	11,609	14,003	14419
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.02	1.48	108	126.50	0.00	8,552	10,692	10818
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.75	0.04	20	100.79	0.00	4,000	4,030	4032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.04	3.42	320	127.45	0.00	5,480	6,796	6984
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.21	3.00	322	124.20	0.00	8,137	9,862	10106
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.43	4.84	327	145.27	0.00	11,745	16,494	17062
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.36	0.55	84	112.92	0.00	4,250	4,775	4799

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	No	No	No	No	No	No												
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%			0.00%	0.00%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	7.70%	54.00%	19.40%	9.60%			7.80%	54.50%	19.70%	9.70%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.60%	46.00%	16.50%	8.20%			6.50%	45.50%	16.50%	8.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	9.70%		24.20%	12.00%			9.60%		24.10%	11.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	8.20%		20.50%	10.10%			8.20%		20.60%	10.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		19.30%	9.50%			7.60%		19.20%	9.40%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.60%			15.60%	21.00%		12.70%			15.80%	21.10%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.60%			11.90%	16.00%		9.60%			11.80%	15.90%	
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	3.60%			4.50%	6.00%		3.60%			4.40%	5.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	6.10%			7.60%	10.20%		6.20%			7.60%	10.20%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.90%			11.00%	14.80%		8.90%			11.10%	14.80%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	14.90%				24.70%	77.50%	15.10%				25.00%	78.00%
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	4.30%				7.20%	22.50%	4.20%				7.00%	22.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 03-Feb-2015	Previous Index Price 02-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.17	100.18	-0.010%	-0.035%	-0.444%	-0.444%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	104.42	104.45	-0.022%	-0.042%	-0.760%	-0.760%	0.00	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	105.51	105.52	-0.009%	-0.017%	-0.444%	-0.444%	0.00	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.47	114.51	-0.039%	0.026%	-0.211%	-0.211%	0.13	2.56	2.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.73	0.026%	0.072%	0.073%	0.073%	0.22	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.77	117.77	-0.003%	0.087%	0.146%	0.146%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.81	125.85	-0.036%	0.078%	0.199%	0.199%	0.35	4.24	4.22
IE0034074488	3407448	4.5 Treas Bnd 2020	120.62	120.62	0.002%	0.089%	0.370%	0.370%	0.47	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.02	125.07	-0.038%	0.088%	-0.237%	-0.237%	0.53	5.11	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.75	100.94	-0.191%	-0.003%			0.69	6.89	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.04	124.21	-0.137%	0.044%	1.641%	1.641%	0.83	7.04	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.21	121.43	-0.181%	0.062%	2.640%	2.640%	0.96	7.91	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.43	140.64	-0.151%	0.110%	2.014%	2.014%	1.14	8.12	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.36	112.58	-0.191%	0.236%	4.909%	4.909%	1.49	12.92	12.73

Return Price Performance			Index Price 03-Feb-2015	Previous Index Price 02-Feb-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	0.003%	0.014%	-0.003%	-0.003%	0.00	0.04	0.04
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	0.000%	0.022%	-0.019%	-0.019%	0.00	0.54	0.54
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.17	0.002%	0.030%	-0.016%	-0.016%	0.00	1.16	1.16
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.13	-0.026%	0.078%	0.259%	0.259%	0.13	2.56	2.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.09	117.05	0.036%	0.113%	0.454%	0.454%	0.22	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.54	120.53	0.008%	0.125%	0.506%	0.506%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.55	127.58	-0.023%	0.127%	0.657%	0.657%	0.35	4.24	4.22
IE0034074488	3407448	4.5 Treas Bnd 2020	124.21	124.19	0.012%	0.127%	0.721%	0.721%	0.47	4.66	4.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.50	126.53	-0.027%	0.131%	0.155%	0.155%	0.53	5.11	5.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	100.98	-0.188%	0.006%			0.69	6.89	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.45	127.61	-0.125%	0.077%	1.909%	1.909%	0.83	7.04	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.20	124.42	-0.170%	0.090%	2.859%	2.859%	0.96	7.91	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.27	145.46	-0.136%	0.148%	2.328%	2.328%	1.14	8.12	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.92	113.12	-0.184%	0.258%	5.114%	5.114%	1.49	12.92	12.73