

Irish Stock Exchange Daily Bond Index Report



Wednesday 4 February, 2015

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Bond Indices Performance

Index	Close Value 04-Feb-2015	Previous Close Value 03-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.44	121.57	-0.104%	-0.03%	0.70%	0.70%	21.44%	5.47	5.43	0.79
All Bond Index (Return)	194.06	194.24	-0.092%	0.02%	1.11%	1.11%	94.06%	5.47	5.43	0.79
Under 3 Bond Index (Clean)	96.67	96.68	-0.009%	-0.01%	-0.35%	-0.35%	-3.33%	1.79	1.79	0.08
Under 3 Bond Index (Return)	142.37	142.37	0.004%	0.06%	0.11%	0.11%	42.37%	1.79	1.79	0.08
Under 5 Bond Index (Clean)	109.03	109.06	-0.033%	0.02%	-0.09%	-0.09%	9.03%	3.12	3.11	0.25
Under 5 Bond Index (Return)	164.46	164.49	-0.021%	0.07%	0.34%	0.34%	64.46%	3.12	3.11	0.25
Under 10 Bond Index (Clean)	118.34	118.43	-0.079%	-0.02%	0.37%	0.37%	18.34%	4.59	4.56	0.57
Under 10 Bond Index (Return)	184.04	184.16	-0.067%	0.03%	0.74%	0.74%	84.04%	4.59	4.56	0.57
5 Plus Bond Index (Clean)	131.39	131.59	-0.152%	-0.06%	1.28%	1.28%	31.39%	7.03	6.96	0.95
5 Plus Bond Index (Return)	216.65	216.95	-0.139%	-0.02%	1.65%	1.65%	116.65%	7.03	6.96	0.95
10 Plus Bond Index (Clean)	142.64	142.95	-0.214%	-0.08%	2.26%	2.26%	42.64%	9.17	9.06	1.27
10 Plus Bond Index (Return)	246.81	247.30	-0.199%	-0.03%	2.71%	2.71%	146.81%	9.17	9.06	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	100.15	4.33	351	104.48	0.00	2,230	2,233	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.40	3.80	166	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.49	3.68	292	109.17	0.00	8,132	8,579	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.46	1.64	109	116.10	0.00	6,389	7,313	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.75	1.34	109	117.09	0.00	9,256	10,713	10837
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.72	2.79	231	120.51	0.00	7,700	9,065	9279
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.70	1.76	109	127.46	0.00	6,767	8,505	8625
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.50	3.60	292	124.10	0.00	11,609	13,988	14406
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.94	1.49	109	126.43	0.00	8,552	10,685	10813
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.64	0.05	21	100.69	0.00	4,000	4,026	4028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.83	3.43	321	127.26	0.00	5,480	6,785	6973
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.97	3.01	323	123.98	0.00	8,137	9,843	10088
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.15	4.85	328	145.00	0.00	11,745	16,461	17031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.07	0.56	85	112.63	0.00	4,250	4,763	4787

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Bond Index Constituent

Clean Price Performance			Index Price 04-Feb-2015	Previous Index Price 03-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	100.15	100.17	-0.018%	-0.053%	-0.462%	-0.462%	0.00	0.03	0.03
IE0004680173	0468017	8.25 Treas Bnd 2015	104.40	104.42	-0.022%	-0.064%	-0.782%	-0.782%	0.00	0.53	0.53
IE0006857530	0685753	4.6 Treas Bnd 2016	105.49	105.51	-0.011%	-0.028%	-0.455%	-0.455%	0.00	1.15	1.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.46	114.47	-0.007%	0.019%	-0.218%	-0.218%	0.12	2.55	2.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.75	115.76	-0.016%	0.056%	0.058%	0.058%	0.22	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	117.77	-0.042%	0.044%	0.104%	0.104%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.70	125.81	-0.087%	-0.010%	0.112%	0.112%	0.37	4.24	4.22
IE0034074488	3407448	4.5 Treas Bnd 2020	120.50	120.62	-0.101%	-0.012%	0.269%	0.269%	0.49	4.66	4.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.94	125.02	-0.062%	0.026%	-0.299%	-0.299%	0.54	5.11	5.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.64	100.75	-0.101%	-0.104%			0.71	6.88	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.83	124.04	-0.167%	-0.123%	1.471%	1.471%	0.85	7.03	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.97	121.21	-0.196%	-0.134%	2.439%	2.439%	0.98	7.91	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.15	140.43	-0.202%	-0.091%	1.809%	1.809%	1.16	8.12	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.07	112.36	-0.258%	-0.022%	4.638%	4.638%	1.51	12.92	12.72

Return Price Performance			Index Price 04-Feb-2015	Previous Index Price 03-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	-0.006%	0.009%	-0.009%	-0.009%	0.00	0.03	0.03
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.20	0.000%	0.022%	-0.019%	-0.019%	0.00	0.53	0.53
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.17	0.001%	0.031%	-0.015%	-0.015%	0.00	1.15	1.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.10	0.006%	0.084%	0.265%	0.265%	0.12	2.55	2.55
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.09	117.09	-0.004%	0.109%	0.450%	0.450%	0.22	3.47	3.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.51	120.54	-0.032%	0.094%	0.474%	0.474%	0.30	4.00	3.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.46	127.55	-0.074%	0.053%	0.582%	0.582%	0.37	4.24	4.22
IE0034074488	3407448	4.5 Treas Bnd 2020	124.10	124.21	-0.089%	0.038%	0.632%	0.632%	0.49	4.66	4.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.43	126.50	-0.051%	0.080%	0.105%	0.105%	0.54	5.11	5.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.69	100.79	-0.099%	-0.093%			0.71	6.88	6.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.26	127.45	-0.155%	-0.078%	1.751%	1.751%	0.85	7.03	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.98	124.20	-0.184%	-0.093%	2.670%	2.670%	0.98	7.91	7.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.00	145.27	-0.184%	-0.037%	2.140%	2.140%	1.16	8.12	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.63	112.92	-0.252%	0.006%	4.850%	4.850%	1.51	12.92	12.72