

Irish Stock Exchange Daily Bond Index Report



Thursday 5 February, 2015

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Bond Indices Performance

Index	Close Value 05-Feb-2015	Previous Close Value 04-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	121.44	0.004%	-0.03%	0.71%	0.71%	21.44%	5.47	5.42	0.79
All Bond Index (Return)	194.09	194.06	0.014%	0.04%	1.12%	1.12%	94.09%	5.47	5.42	0.79
Under 3 Bond Index (Clean)	96.65	96.67	-0.024%	-0.03%	-0.38%	-0.38%	-3.35%	1.78	1.78	0.07
Under 3 Bond Index (Return)	142.36	142.37	-0.011%	0.04%	0.09%	0.09%	42.36%	1.78	1.78	0.07
Under 5 Bond Index (Clean)	109.01	109.03	-0.012%	0.01%	-0.10%	-0.10%	9.01%	3.11	3.10	0.25
Under 5 Bond Index (Return)	164.46	164.46	0.000%	0.07%	0.34%	0.34%	64.46%	3.11	3.10	0.25
Under 10 Bond Index (Clean)	118.33	118.34	-0.005%	-0.02%	0.36%	0.36%	18.33%	4.58	4.56	0.56
Under 10 Bond Index (Return)	184.05	184.04	0.005%	0.04%	0.74%	0.74%	84.05%	4.58	4.56	0.56
5 Plus Bond Index (Clean)	131.41	131.39	0.015%	-0.05%	1.30%	1.30%	31.41%	7.02	6.96	0.95
5 Plus Bond Index (Return)	216.70	216.65	0.024%	0.01%	1.68%	1.68%	116.70%	7.02	6.96	0.95
10 Plus Bond Index (Clean)	142.71	142.64	0.045%	-0.03%	2.31%	2.31%	42.71%	9.17	9.05	1.26
10 Plus Bond Index (Return)	246.94	246.81	0.052%	0.03%	2.76%	2.76%	146.94%	9.17	9.05	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	Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.11	4.34	352	104.45	0.00	2,230	2,232	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.33	3.83	167	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.46	3.69	293	109.15	0.00	8,132	8,576	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.45	1.66	110	116.11	0.00	6,389	7,312	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.73	1.36	110	117.08	0.00	9,256	10,711	10837
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.71	2.80	232	120.50	0.00	7,700	9,063	9279
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.72	1.78	110	127.50	0.00	6,767	8,507	8627
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.54	3.61	293	124.15	0.00	11,609	13,993	14412
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.99	1.51	110	126.49	0.00	8,552	10,689	10818
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.66	0.05	22	100.71	0.00	4,000	4,027	4028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.77	3.44	322	127.21	0.00	5,480	6,782	6971
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.90	3.02	324	123.92	0.00	8,137	9,838	10083
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.18	4.87	329	145.04	0.00	11,745	16,464	17036
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.21	0.57	86	112.78	0.00	4,250	4,769	4793
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.01	0.00	0	100.01	0.00	4,000		

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Bond Index Constituent

Clean Price Performance			Index Price 05-Feb-2015	Previous Index Price 04-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	100.11	100.15	-0.037%	-0.090%	-0.499%	-0.499%	0.00	0.03	0.03
IE0004680173	0468017	8.25 Treas Bnd 2015	104.33	104.40	-0.065%	-0.129%	-0.847%	-0.847%	0.00	0.53	0.53
IE0006857530	0685753	4.6 Treas Bnd 2016	105.46	105.49	-0.036%	-0.064%	-0.491%	-0.491%	0.00	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.45	114.46	-0.010%	0.009%	-0.228%	-0.228%	0.11	2.55	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.73	115.75	-0.015%	0.041%	0.043%	0.043%	0.21	3.46	3.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	117.72	-0.013%	0.031%	0.091%	0.091%	0.30	3.99	3.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.72	125.70	0.016%	0.006%	0.127%	0.127%	0.36	4.23	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	120.54	120.50	0.031%	0.018%	0.300%	0.300%	0.48	4.65	4.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.99	124.94	0.036%	0.062%	-0.263%	-0.263%	0.53	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.66	100.64	0.020%	-0.084%			0.70	6.88	6.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.77	123.83	-0.044%	-0.167%	1.426%	1.426%	0.85	7.03	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.90	120.97	-0.054%	-0.187%	2.384%	2.384%	0.99	7.90	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.18	140.15	0.021%	-0.070%	1.831%	1.831%	1.16	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.21	112.07	0.125%	0.103%	4.769%	4.769%	1.50	12.91	12.72

Return Price Performance			Index Price 05-Feb-2015	Previous Index Price 04-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	104.45	104.48	-0.024%	-0.015%	-0.033%	-0.033%	0.00	0.03	0.03
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.20	-0.042%	-0.019%	-0.061%	-0.061%	0.00	0.53	0.53
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.17	-0.023%	0.008%	-0.038%	-0.038%	0.00	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.11	116.10	0.003%	0.086%	0.268%	0.268%	0.11	2.55	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.08	117.09	-0.004%	0.104%	0.445%	0.445%	0.21	3.46	3.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.50	120.51	-0.002%	0.091%	0.472%	0.472%	0.30	3.99	3.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.50	127.46	0.029%	0.082%	0.612%	0.612%	0.36	4.23	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	124.15	124.10	0.039%	0.077%	0.671%	0.671%	0.48	4.65	4.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.49	126.43	0.047%	0.127%	0.151%	0.151%	0.53	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.71	100.69	0.022%	-0.071%			0.70	6.88	6.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.21	127.26	-0.035%	-0.112%	1.716%	1.716%	0.85	7.03	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.92	123.98	-0.044%	-0.138%	2.624%	2.624%	0.99	7.90	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.04	145.00	0.030%	-0.006%	2.171%	2.171%	1.16	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.78	112.63	0.131%	0.137%	4.987%	4.987%	1.50	12.91	12.72