

Irish Stock Exchange Daily Bond Index Report



Friday 6 February, 2015

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Bond Indices Performance

Index	Close Value 06-Feb-2015	Previous Close Value 05-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.37	121.44	-0.059%	-0.08%	0.65%	0.65%	21.37%	6.04	5.98	0.95
All Bond Index (Return)	193.99	194.09	-0.048%	-0.01%	1.07%	1.07%	93.99%	6.04	5.98	0.95
Under 3 Bond Index (Clean)	96.63	96.65	-0.024%	-0.05%	-0.40%	-0.40%	-3.37%	1.78	1.78	0.08
Under 3 Bond Index (Return)	142.34	142.36	-0.012%	0.03%	0.08%	0.08%	42.34%	1.78	1.78	0.08
Under 5 Bond Index (Clean)	109.00	109.01	-0.011%	0.00%	-0.11%	-0.11%	9.00%	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)	118.28	118.33	-0.044%	-0.07%	0.32%	0.32%	18.28%	4.58	4.55	0.57
Under 10 Bond Index (Return)	183.99	184.05	-0.034%	0.00%	0.71%	0.71%	83.99%	4.58	4.55	0.57
5 Plus Bond Index (Clean)	131.29	131.41	-0.089%	-0.14%	1.20%	1.20%	31.29%	7.87	7.79	1.13
5 Plus Bond Index (Return)	216.53	216.70	-0.078%	-0.07%	1.60%	1.60%	116.53%	7.87	7.79	1.13
10 Plus Bond Index (Clean)	142.55	142.71	-0.111%	-0.14%	2.19%	2.19%	42.55%	11.21	11.05	1.50
10 Plus Bond Index (Return)	246.70	246.94	-0.100%	-0.07%	2.66%	2.66%	146.70%	11.21	11.05	1.50

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	100.10	4.35	353	104.45	0.00	2,230	2,232	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.31	3.85	168	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.44	3.71	294	109.14	0.00	8,132	8,574	8875
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.41	1.67	111	116.09	0.00	6,389	7,310	7417
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.70	1.37	111	117.07	0.00	9,256	10,709	10835
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.74	2.81	233	120.55	0.00	7,700	9,066	9282
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.71	1.79	111	127.50	0.00	6,767	8,506	8627
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.47	3.63	294	124.10	0.00	11,609	13,985	14406
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.90	1.52	111	126.42	0.00	8,552	10,681	10811
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.56	0.05	23	100.61	0.00	4,000	4,022	4024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.72	3.45	323	127.17	0.00	5,480	6,779	6968
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.75	3.03	325	123.78	0.00	8,137	9,826	10072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.06	4.88	330	144.95	0.00	11,745	16,451	17024
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.93	0.57	87	112.51	0.00	4,250	4,757	4781
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.93	0.00	0	99.93	0.00	4,000	3,997	3997

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Bond Index Constituent

Clean Price Performance			Index Price 06-Feb-2015	Previous Index Price 05-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	100.10	100.11	-0.013%	-0.103%	-0.512%	-0.512%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	104.31	104.33	-0.024%	-0.153%	-0.871%	-0.871%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	105.44	105.46	-0.019%	-0.083%	-0.510%	-0.510%	0.01	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.41	114.45	-0.031%	-0.022%	-0.259%	-0.259%	0.12	2.54	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.70	115.73	-0.026%	0.016%	0.017%	0.017%	0.22	3.46	3.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.74	117.71	0.028%	0.059%	0.119%	0.119%	0.29	3.99	3.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.71	125.72	-0.010%	-0.004%	0.117%	0.117%	0.36	4.23	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	120.47	120.54	-0.054%	-0.036%	0.245%	0.245%	0.49	4.64	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.90	124.99	-0.072%	-0.010%	-0.335%	-0.335%	0.54	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.56	100.66	-0.107%	-0.192%			0.72	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.72	123.77	-0.043%	-0.210%	1.382%	1.382%	0.86	7.02	6.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	120.90	-0.124%	-0.311%	2.257%	2.257%	1.00	7.90	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	140.18	-0.080%	-0.150%	1.749%	1.749%	1.17	8.11	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.93	112.21	-0.250%	-0.147%	4.508%	4.508%	1.52	12.90	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.93	100.01	-0.072%				2.00	22.42	21.98

Return Price Performance			Index Price 06-Feb-2015	Previous Index Price 05-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	104.45	0.000%	-0.015%	-0.033%	-0.033%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.16	-0.002%	-0.021%	-0.063%	-0.063%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	109.14	109.15	-0.007%	0.001%	-0.045%	-0.045%	0.01	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.09	116.11	-0.017%	0.069%	0.250%	0.250%	0.12	2.54	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.07	117.08	-0.015%	0.089%	0.430%	0.430%	0.22	3.46	3.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.55	120.50	0.037%	0.128%	0.509%	0.509%	0.29	3.99	3.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.50	127.50	0.002%	0.085%	0.614%	0.614%	0.36	4.23	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	124.10	124.15	-0.042%	0.035%	0.629%	0.629%	0.49	4.64	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.42	126.49	-0.060%	0.066%	0.091%	0.091%	0.54	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.61	100.71	-0.105%	-0.177%			0.72	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.17	127.21	-0.033%	-0.145%	1.682%	1.682%	0.86	7.02	6.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.78	123.92	-0.114%	-0.251%	2.508%	2.508%	1.00	7.90	7.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.95	145.04	-0.067%	-0.073%	2.103%	2.103%	1.17	8.11	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.51	112.78	-0.242%	-0.106%	4.733%	4.733%	1.52	12.90	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.93	100.01	-0.072%				2.00	22.42	21.98

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