

Irish Stock Exchange Daily Bond Index Report



Monday 9 February, 2015

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Bond Indices Performance

Index	Close Value 09-Feb-2015	Previous Close Value 06-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.18	121.37	-0.161%	-0.25%	0.48%	0.48%	21.18%	6.03	5.97	0.98
All Bond Index (Return)	193.74	193.99	-0.129%	-0.14%	0.94%	0.94%	93.74%	6.03	5.97	0.98
Under 3 Bond Index (Clean)	96.58	96.63	-0.050%	-0.10%	-0.45%	-0.45%	-3.42%	1.78	1.77	0.10
Under 3 Bond Index (Return)	142.32	142.34	-0.011%	0.02%	0.07%	0.07%	42.32%	1.78	1.77	0.10
Under 5 Bond Index (Clean)	108.91	109.00	-0.087%	-0.09%	-0.20%	-0.20%	8.91%	3.10	3.09	0.27
Under 5 Bond Index (Return)	164.38	164.46	-0.052%	0.02%	0.29%	0.29%	64.38%	3.10	3.09	0.27
Under 10 Bond Index (Clean)	118.13	118.28	-0.127%	-0.20%	0.19%	0.19%	18.13%	4.57	4.55	0.60
Under 10 Bond Index (Return)	183.81	183.99	-0.095%	-0.09%	0.62%	0.62%	83.81%	4.57	4.55	0.60
5 Plus Bond Index (Clean)	131.02	131.29	-0.206%	-0.34%	1.00%	1.00%	31.02%	7.87	7.78	1.15
5 Plus Bond Index (Return)	216.15	216.53	-0.177%	-0.25%	1.42%	1.42%	116.15%	7.87	7.78	1.15
10 Plus Bond Index (Clean)	142.15	142.55	-0.280%	-0.42%	1.91%	1.91%	42.15%	11.20	11.04	1.52
10 Plus Bond Index (Return)	246.08	246.70	-0.250%	-0.32%	2.40%	2.40%	146.08%	11.20	11.04	1.52

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	100.09	4.39	356	104.48	0.00	2,230	2,232	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.28	3.92	171	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.42	3.74	297	109.17	0.00	8,132	8,573	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.31	1.72	114	116.02	0.00	6,389	7,303	7413
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.60	1.41	114	117.00	0.00	9,256	10,699	10829
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.60	2.85	236	120.45	0.00	7,700	9,055	9274
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.54	1.84	114	127.38	0.00	6,767	8,495	8619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.31	3.66	297	123.97	0.00	11,609	13,966	14391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.72	1.56	114	126.28	0.00	8,252	10,666	10800
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.36	0.06	26	100.42	0.00	4,000	4,014	4017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.46	3.48	326	126.94	0.00	5,480	6,765	6956
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.52	3.06	328	123.57	0.00	8,137	9,806	10055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.71	4.93	333	144.64	0.00	11,745	16,409	16988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.49	0.59	90	112.08	0.00	4,350	4,738	4763
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.68	0.00	0	99.68	0.00	4,000	3,987	3987

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Bond Index Constituent

Clean Price Performance			Index Price 09-Feb-2015	Previous Index Price 06-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	100.09	100.10	-0.010%	-0.113%	-0.522%	-0.522%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	104.28	104.31	-0.022%	-0.175%	-0.892%	-0.892%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	105.42	105.44	-0.011%	-0.095%	-0.521%	-0.521%	0.01	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.31	114.41	-0.094%	-0.116%	-0.353%	-0.353%	0.15	2.54	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.60	115.70	-0.086%	-0.071%	-0.069%	-0.069%	0.24	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.60	117.74	-0.115%	-0.055%	0.004%	0.004%	0.32	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.54	125.71	-0.131%	-0.135%	-0.014%	-0.014%	0.39	4.22	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	120.31	120.47	-0.134%	-0.170%	0.111%	0.111%	0.52	4.64	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.72	124.90	-0.140%	-0.151%	-0.475%	-0.475%	0.57	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.36	100.56	-0.194%	-0.385%			0.75	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.46	123.72	-0.212%	-0.421%	1.168%	1.168%	0.89	7.02	6.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.52	120.75	-0.195%	-0.505%	2.058%	2.058%	1.03	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.71	140.06	-0.252%	-0.401%	1.493%	1.493%	1.20	8.10	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.49	111.93	-0.398%	-0.544%	4.092%	4.092%	1.55	12.89	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.68	99.93	-0.255%				2.01	22.40	21.96

Return Price Performance			Index Price 09-Feb-2015	Previous Index Price 06-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	104.45	0.026%	0.011%	-0.007%	-0.007%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	108.20	108.16	0.043%	0.021%	-0.020%	-0.020%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.14	0.024%	0.025%	-0.021%	-0.021%	0.01	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.02	116.09	-0.053%	0.016%	0.197%	0.197%	0.15	2.54	2.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.00	117.07	-0.054%	0.035%	0.376%	0.376%	0.24	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.45	120.55	-0.082%	0.046%	0.426%	0.426%	0.32	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.38	127.50	-0.091%	-0.006%	0.522%	0.522%	0.39	4.22	4.21
IE0034074488	3407448	4.5 Treas Bnd 2020	123.97	124.10	-0.102%	-0.066%	0.527%	0.527%	0.52	4.64	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.28	126.42	-0.106%	-0.040%	-0.015%	-0.015%	0.57	5.10	5.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.42	100.61	-0.187%	-0.363%			0.75	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.94	127.17	-0.181%	-0.326%	1.498%	1.498%	0.89	7.02	6.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.57	123.78	-0.167%	-0.418%	2.336%	2.336%	1.03	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.64	144.95	-0.212%	-0.285%	1.886%	1.886%	1.20	8.10	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.08	112.51	-0.379%	-0.484%	4.336%	4.336%	1.55	12.89	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.68	99.93	-0.255%				2.01	22.40	21.96

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