

Irish Stock Exchange Daily Bond Index Report



Tuesday 10 February, 2015

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Feb-2015	Previous Close Value 09-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.07	121.18	-0.084%	-0.33%	0.40%	0.40%	21.07%	6.04	5.98	0.99
All Bond Index (Return)	193.60	193.74	-0.073%	-0.21%	0.87%	0.87%	93.60%	6.04	5.98	0.99
Under 3 Bond Index (Clean)	96.59	96.58	0.011%	-0.09%	-0.44%	-0.44%	-3.41%	1.77	1.77	0.09
Under 3 Bond Index (Return)	142.35	142.32	0.022%	0.04%	0.09%	0.09%	42.35%	1.77	1.77	0.09
Under 5 Bond Index (Clean)	108.90	108.91	-0.007%	-0.10%	-0.20%	-0.20%	8.90%	3.10	3.09	0.27
Under 5 Bond Index (Return)	164.38	164.38	0.004%	0.03%	0.30%	0.30%	64.38%	3.10	3.09	0.27
Under 10 Bond Index (Clean)	118.08	118.13	-0.039%	-0.23%	0.15%	0.15%	18.08%	4.57	4.54	0.60
Under 10 Bond Index (Return)	183.76	183.81	-0.028%	-0.12%	0.59%	0.59%	83.76%	4.57	4.54	0.60
5 Plus Bond Index (Clean)	130.84	131.02	-0.132%	-0.47%	0.86%	0.86%	30.84%	7.88	7.79	1.17
5 Plus Bond Index (Return)	215.89	216.15	-0.121%	-0.37%	1.30%	1.30%	115.89%	7.88	7.79	1.17
10 Plus Bond Index (Clean)	141.81	142.15	-0.241%	-0.66%	1.66%	1.66%	41.81%	11.21	11.04	1.55
10 Plus Bond Index (Return)	245.52	246.08	-0.227%	-0.55%	2.17%	2.17%	145.52%	11.21	11.04	1.55

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	100.08	4.40	357	104.48	0.00	2,230	2,232	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.26	3.94	172	108.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.42	3.76	298	109.18	0.00	8,132	8,573	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.33	1.73	115	116.07	0.00	6,389	7,305	7416
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.63	1.42	115	117.05	0.00	9,256	10,702	10833
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.56	2.86	237	120.41	0.00	7,700	9,052	9272
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.48	1.86	115	127.34	0.00	6,767	8,491	8616
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.30	3.67	298	123.97	0.00	11,609	13,965	14392
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.69	1.58	115	126.26	0.00	8,252	10,289	10419
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.35	0.06	27	100.41	0.00	4,000	4,014	4016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.30	3.49	327	126.80	0.00	5,480	6,756	6948
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	3.07	329	123.35	0.00	8,137	9,787	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.37	4.94	334	144.31	0.00	11,745	16,369	16950
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.10	0.60	91	111.70	0.00	4,350	4,833	4859
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.58	0.00	0	99.58	0.00	4,000	3,983	3983

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Bond Index Constituent

Clean Price Performance			Index Price 10-Feb-2015	Previous Index Price 09-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	100.08	100.09	-0.015%	-0.128%	-0.537%	-0.537%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	104.26	104.28	-0.019%	-0.194%	-0.911%	-0.911%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	105.42	105.42	0.000%	-0.095%	-0.521%	-0.521%	0.00	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.33	114.31	0.024%	-0.092%	-0.329%	-0.329%	0.14	2.54	2.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.63	115.60	0.026%	-0.045%	-0.043%	-0.043%	0.23	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.56	117.60	-0.041%	-0.096%	-0.037%	-0.037%	0.32	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.48	125.54	-0.048%	-0.183%	-0.062%	-0.062%	0.39	4.22	4.20
IE0034074488	3407448	4.5 Treas Bnd 2020	120.30	120.31	-0.007%	-0.177%	0.104%	0.104%	0.52	4.64	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.69	124.72	-0.026%	-0.176%	-0.500%	-0.500%	0.57	5.09	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.35	100.36	-0.010%	-0.395%			0.75	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.46	-0.126%	-0.546%	1.041%	1.041%	0.90	7.02	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.52	-0.197%	-0.702%	1.856%	1.856%	1.05	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.37	139.71	-0.245%	-0.645%	1.244%	1.244%	1.22	8.10	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.10	111.49	-0.345%	-0.888%	3.733%	3.733%	1.58	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.58	99.68	-0.095%				2.02	22.39	21.95

Return Price Performance			Index Price 10-Feb-2015	Previous Index Price 09-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%	0.008%	-0.010%	-0.010%	0.00	0.02	0.02
IE0004680173	0468017	8.25 Treas Bnd 2015	108.21	108.20	0.003%	0.024%	-0.018%	-0.018%	0.00	0.52	0.52
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.17	0.011%	0.036%	-0.010%	-0.010%	0.00	1.14	1.14
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.07	116.02	0.036%	0.052%	0.233%	0.233%	0.14	2.54	2.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.05	117.00	0.036%	0.071%	0.412%	0.412%	0.23	3.45	3.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.41	120.45	-0.029%	0.017%	0.397%	0.397%	0.32	3.98	3.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.34	127.38	-0.035%	-0.041%	0.488%	0.488%	0.39	4.22	4.20
IE0034074488	3407448	4.5 Treas Bnd 2020	123.97	123.97	0.004%	-0.062%	0.531%	0.531%	0.52	4.64	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.26	126.28	-0.015%	-0.055%	-0.030%	-0.030%	0.57	5.09	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.41	100.42	-0.008%	-0.371%			0.75	6.87	6.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.80	126.94	-0.114%	-0.440%	1.382%	1.382%	0.90	7.02	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.35	123.57	-0.185%	-0.602%	2.147%	2.147%	1.05	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.31	144.64	-0.227%	-0.512%	1.655%	1.655%	1.22	8.10	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.70	112.08	-0.337%	-0.820%	3.984%	3.984%	1.58	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.58	99.68	-0.095%				2.02	22.39	21.95

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