

Irish Stock Exchange Daily Bond Index Report

Thursday 12 February, 2015

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Bond Indices Performance

Index	Close Value 12-Feb-2015	Previous Close Value 11-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.15	121.04	0.097%	-0.26%	0.47%	0.47%	21.15%	6.03	5.97	0.97
All Bond Index (Return)	193.77	193.56	0.105%	-0.13%	0.95%	0.95%	93.77%	6.03	5.97	0.97
Under 3 Bond Index (Clean)	96.56	96.59	-0.028%	-0.12%	-0.47%	-0.47%	-3.44%	1.76	1.76	0.08
Under 3 Bond Index (Return)	142.35	142.37	-0.014%	0.04%	0.09%	0.09%	42.35%	1.76	1.76	0.08
Under 5 Bond Index (Clean)	108.94	108.93	0.007%	-0.07%	-0.17%	-0.17%	8.94%	3.09	3.08	0.24
Under 5 Bond Index (Return)	164.47	164.44	0.019%	0.08%	0.35%	0.35%	64.47%	3.09	3.08	0.24
Under 10 Bond Index (Clean)	118.16	118.10	0.048%	-0.17%	0.21%	0.21%	18.16%	4.56	4.53	0.58
Under 10 Bond Index (Return)	183.91	183.81	0.058%	-0.04%	0.67%	0.67%	83.91%	4.56	4.53	0.58
5 Plus Bond Index (Clean)	130.96	130.76	0.155%	-0.39%	0.95%	0.95%	30.96%	7.87	7.78	1.15
5 Plus Bond Index (Return)	216.11	215.76	0.160%	-0.27%	1.40%	1.40%	116.11%	7.87	7.78	1.15
10 Plus Bond Index (Clean)	141.92	141.53	0.273%	-0.59%	1.74%	1.74%	41.92%	11.19	11.03	1.54
10 Plus Bond Index (Return)	245.74	245.07	0.275%	-0.46%	2.26%	2.26%	145.74%	11.19	11.03	1.54

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	100.03	4.43	359	104.45	0.00	2,230	2,231	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.17	3.99	174	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.38	3.78	300	109.16	0.00	8,132	8,569	8877
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.32	1.76	117	116.08	0.00	6,389	7,304	7417
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.64	1.44	117	117.08	0.00	9,256	10,703	10836
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.67	2.88	239	120.55	0.00	7,700	9,061	9283
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.62	1.89	117	127.51	0.00	6,767	8,500	8628
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.42	3.70	300	124.12	0.00	11,609	13,980	14409
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.83	1.60	117	126.43	0.00	8,252	10,301	10433
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.50	0.06	29	100.56	0.00	4,000	4,020	4022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.35	3.52	329	126.87	0.00	5,480	6,759	6952
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.37	3.08	331	123.46	0.00	8,137	9,795	10046
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.47	4.97	336	144.44	0.00	11,745	16,381	16965
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.37	0.61	93	111.98	0.00	4,850	4,845	4871
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.48	0.01	2	99.49	0.00	4,000	3,979	3980

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Bond Index Constituent

Clean Price Performance			Index Price 12-Feb-2015	Previous Index Price 11-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	100.03	100.06	-0.030%	-0.175%	-0.583%	-0.583%	0.00	0.01	0.01
IE0004680173	0468017	8.25 Treas Bnd 2015	104.17	104.17	0.000%	-0.282%	-0.999%	-0.999%	0.00	0.51	0.51
IE0006857530	0685753	4.6 Treas Bnd 2016	105.38	105.42	-0.036%	-0.136%	-0.561%	-0.561%	0.00	1.13	1.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.32	114.34	-0.017%	-0.105%	-0.342%	-0.342%	0.12	2.53	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.64	115.64	0.000%	-0.039%	-0.037%	-0.037%	0.22	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.67	117.63	0.041%	0.004%	0.064%	0.064%	0.29	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.62	125.56	0.046%	-0.073%	0.048%	0.048%	0.36	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.42	120.39	0.027%	-0.075%	0.206%	0.206%	0.49	4.63	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.83	124.75	0.060%	-0.066%	-0.391%	-0.391%	0.54	5.08	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.50	100.38	0.123%	-0.248%			0.73	6.86	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.35	123.22	0.112%	-0.506%	1.082%	1.082%	0.89	7.01	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.37	120.16	0.177%	-0.625%	1.935%	1.935%	1.04	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.47	139.19	0.199%	-0.576%	1.315%	1.315%	1.21	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.37	110.91	0.419%	-0.649%	3.982%	3.982%	1.56	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.48	99.08	0.399%				2.02	22.38	21.93

Return Price Performance			Index Price 12-Feb-2015	Previous Index Price 11-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	104.47	-0.016%	-0.013%	-0.031%	-0.031%	0.00	0.01	0.01
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.14	0.021%	-0.018%	-0.060%	-0.060%	0.00	0.51	0.51
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.19	-0.023%	0.020%	-0.026%	-0.026%	0.00	1.13	1.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.08	116.09	-0.003%	0.066%	0.247%	0.247%	0.12	2.53	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.08	117.07	0.010%	0.098%	0.439%	0.439%	0.22	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.55	120.49	0.050%	0.135%	0.515%	0.515%	0.29	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.51	127.44	0.058%	0.093%	0.622%	0.622%	0.36	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.12	124.08	0.036%	0.056%	0.650%	0.650%	0.49	4.63	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.43	126.34	0.070%	0.076%	0.101%	0.101%	0.54	5.08	5.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.56	100.44	0.124%	-0.220%			0.73	6.86	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.87	126.72	0.117%	-0.383%	1.440%	1.440%	0.89	7.01	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.46	123.23	0.180%	-0.513%	2.239%	2.239%	1.04	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.44	144.14	0.203%	-0.424%	1.744%	1.744%	1.21	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.98	111.51	0.423%	-0.570%	4.246%	4.246%	1.56	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.49	99.09	0.404%				2.02	22.38	21.93

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