

Irish Stock Exchange Daily Bond Index Report

Friday 13 February, 2015

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 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Feb-2015	Previous Close Value 12-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	121.15	0.182%	-0.08%	0.65%	0.65%	21.37%	6.06	6.00	0.95
All Bond Index (Return)	194.13	193.77	0.187%	0.06%	1.14%	1.14%	94.13%	6.06	6.00	0.95
Under 3 Bond Index (Clean)	96.58	96.56	0.018%	-0.10%	-0.45%	-0.45%	-3.42%	1.76	1.76	0.06
Under 3 Bond Index (Return)	142.39	142.35	0.030%	0.07%	0.12%	0.12%	42.39%	1.76	1.76	0.06
Under 5 Bond Index (Clean)	109.02	108.94	0.076%	0.01%	-0.09%	-0.09%	9.02%	3.09	3.08	0.22
Under 5 Bond Index (Return)	164.62	164.47	0.086%	0.17%	0.44%	0.44%	64.62%	3.09	3.08	0.22
Under 10 Bond Index (Clean)	118.32	118.16	0.135%	-0.04%	0.35%	0.35%	18.32%	4.56	4.53	0.55
Under 10 Bond Index (Return)	184.17	183.91	0.141%	0.10%	0.81%	0.81%	84.17%	4.56	4.53	0.55
5 Plus Bond Index (Clean)	131.28	130.96	0.247%	-0.14%	1.20%	1.20%	31.28%	7.91	7.82	1.13
5 Plus Bond Index (Return)	216.65	216.11	0.250%	-0.02%	1.65%	1.65%	116.65%	7.91	7.82	1.13
10 Plus Bond Index (Clean)	142.40	141.92	0.344%	-0.24%	2.09%	2.09%	42.40%	11.24	11.07	1.51
10 Plus Bond Index (Return)	246.59	245.74	0.344%	-0.12%	2.61%	2.61%	146.59%	11.24	11.07	1.51

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	100.02	4.44	360	104.45	0.00	2,230	2,230	2329
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.15	4.01	175	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.36	3.79	301	109.15	0.00	8,132	8,568	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.39	1.78	118	116.17	0.00	6,389	7,308	7422
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.76	1.46	118	117.21	0.00	9,256	10,714	10848
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.81	2.89	240	120.70	0.00	7,700	9,071	9294
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.76	1.91	118	127.67	0.00	6,767	8,510	8639
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.61	3.71	301	124.32	0.00	11,609	14,002	14432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.99	1.62	118	126.60	0.00	8,252	10,314	10447
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.66	0.07	30	100.73	0.00	4,000	4,026	4029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.68	3.53	330	127.21	0.00	5,480	6,777	6970
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.69	3.09	332	123.79	0.00	8,137	9,821	10072
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.93	4.99	337	144.91	0.00	11,745	16,435	17021
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.70	0.62	94	112.31	0.00	4,925	5,417	5447
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.94	0.02	3	99.95	0.00	4,000	3,998	3998

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Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2015	Previous Index Price 12-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	100.02	100.03	-0.013%	-0.188%	-0.596%	-0.596%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	104.15	104.17	-0.022%	-0.304%	-1.021%	-1.021%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	105.36	105.38	-0.019%	-0.154%	-0.580%	-0.580%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.39	114.32	0.061%	-0.044%	-0.281%	-0.281%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.76	115.64	0.104%	0.065%	0.067%	0.067%	0.18	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.81	117.67	0.115%	0.119%	0.179%	0.179%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.76	125.62	0.111%	0.038%	0.159%	0.159%	0.33	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.61	120.42	0.158%	0.083%	0.364%	0.364%	0.45	4.63	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.99	124.83	0.128%	0.062%	-0.263%	-0.263%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.66	100.50	0.161%	-0.087%			0.70	6.85	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.68	123.35	0.265%	-0.242%	1.350%	1.350%	0.86	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.69	120.37	0.266%	-0.361%	2.206%	2.206%	1.00	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.93	139.47	0.332%	-0.246%	1.651%	1.651%	1.17	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.70	111.37	0.292%	-0.360%	4.286%	4.286%	1.53	12.88	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.94	99.48	0.462%				2.00	22.40	21.96

Return Price Performance			Index Price 13-Feb-2015	Previous Index Price 12-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	-0.001%	-0.014%	-0.032%	-0.032%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.16	-0.001%	-0.019%	-0.061%	-0.061%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	109.15	109.16	-0.007%	0.013%	-0.033%	-0.033%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.17	116.08	0.073%	0.139%	0.320%	0.320%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.21	117.08	0.114%	0.212%	0.553%	0.553%	0.18	3.44	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.70	120.55	0.122%	0.257%	0.638%	0.638%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.67	127.51	0.122%	0.215%	0.745%	0.745%	0.33	4.21	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.32	124.12	0.163%	0.219%	0.814%	0.814%	0.45	4.63	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.60	126.43	0.137%	0.213%	0.238%	0.238%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	100.56	0.164%	-0.057%			0.70	6.85	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.21	126.87	0.266%	-0.118%	1.710%	1.710%	0.86	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.79	123.46	0.266%	-0.247%	2.512%	2.512%	1.00	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.91	144.44	0.330%	-0.095%	2.080%	2.080%	1.17	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.31	111.98	0.296%	-0.276%	4.554%	4.554%	1.53	12.88	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.95	99.49	0.468%				2.00	22.40	21.96

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