

# Irish Stock Exchange Daily Bond Index Report



Monday 16 February, 2015

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## Bond Indices Performance

Index	Close Value 16-Feb-2015	Previous Close Value 13-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.38	121.37	0.007%	-0.08%	0.65%	0.65%	21.38%	6.08	6.02	0.95
All Bond Index (Return)	194.20	194.13	0.036%	0.09%	1.18%	1.18%	94.20%	6.08	6.02	0.95
Under 3 Bond Index (Clean)	96.57	96.58	-0.014%	-0.12%	-0.46%	-0.46%	-3.43%	1.76	1.76	0.06
Under 3 Bond Index (Return)	142.42	142.39	0.022%	0.09%	0.14%	0.14%	42.42%	1.76	1.76	0.06
Under 5 Bond Index (Clean)	109.03	109.02	0.006%	0.02%	-0.09%	-0.09%	9.03%	3.09	3.08	0.21
Under 5 Bond Index (Return)	164.68	164.62	0.041%	0.21%	0.48%	0.48%	64.68%	3.09	3.08	0.21
Under 10 Bond Index (Clean)	118.33	118.32	0.008%	-0.03%	0.36%	0.36%	18.33%	4.55	4.53	0.55
Under 10 Bond Index (Return)	184.24	184.17	0.037%	0.14%	0.85%	0.85%	84.24%	4.55	4.53	0.55
5 Plus Bond Index (Clean)	131.29	131.28	0.007%	-0.13%	1.21%	1.21%	31.29%	7.94	7.85	1.13
5 Plus Bond Index (Return)	216.72	216.65	0.033%	0.02%	1.69%	1.69%	116.72%	7.94	7.85	1.13
10 Plus Bond Index (Clean)	142.41	142.40	0.005%	-0.24%	2.09%	2.09%	42.41%	11.30	11.14	1.51
10 Plus Bond Index (Return)	246.66	246.59	0.030%	-0.09%	2.64%	2.64%	146.66%	11.30	11.14	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	O/S Amt Dirty Price
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.00	4.48	363	104.48	0.00	2,230	2,230	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.16	4.08	178	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.35	3.83	304	109.18	0.00	8,132	8,567	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.37	1.82	121	116.19	0.00	6,389	7,307	7424
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.77	1.49	121	117.26	0.00	9,256	10,715	10853
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.82	2.93	243	120.75	0.00	7,700	9,072	9298
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.80	1.96	121	127.76	0.00	6,767	8,512	8645
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.62	3.75	304	124.36	0.00	11,609	14,002	14437
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.02	1.66	121	126.68	0.00	8,252	10,316	10453
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.64	0.07	33	100.71	0.00	4,000	4,026	4028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.70	3.56	333	127.26	0.00	5,480	6,778	6973
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.70	3.12	335	123.82	0.00	8,137	9,821	10075
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.98	5.03	340	145.01	0.00	11,745	16,441	17032
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.63	0.64	97	112.26	0.00	4,925	5,498	5529
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.89	0.03	6	99.93	0.00	4,000	3,996	3997



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Feb-2015	Previous Index Price 13-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	100.00	100.02	-0.015%	-0.203%	-0.611%	-0.611%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	104.16	104.15	0.008%	-0.297%	-1.013%	-1.013%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	105.35	105.36	-0.014%	-0.169%	-0.594%	-0.594%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.37	114.39	-0.016%	-0.059%	-0.296%	-0.296%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.77	115.76	0.013%	0.078%	0.080%	0.080%	0.18	3.43	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.82	117.81	0.013%	0.132%	0.191%	0.191%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.80	125.76	0.033%	0.072%	0.193%	0.193%	0.32	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.62	120.61	0.002%	0.085%	0.366%	0.366%	0.45	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.02	124.99	0.026%	0.088%	-0.237%	-0.237%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.64	100.66	-0.022%	-0.109%			0.71	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.70	123.68	0.015%	-0.227%	1.364%	1.364%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.70	120.69	0.004%	-0.357%	2.210%	2.210%	1.00	7.87	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.98	139.93	0.039%	-0.207%	1.691%	1.691%	1.17	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.63	111.70	-0.063%	-0.422%	4.220%	4.220%	1.54	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.89	99.94	-0.045%				2.01	22.84	22.39

Return Price Performance			Index Price 16-Feb-2015	Previous Index Price 13-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	0.021%	0.007%	-0.011%	-0.011%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	108.16	0.071%	0.052%	0.010%	0.010%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.15	0.021%	0.034%	-0.012%	-0.012%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.17	0.023%	0.162%	0.344%	0.344%	0.09	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.26	117.21	0.044%	0.256%	0.598%	0.598%	0.18	3.43	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.75	120.70	0.042%	0.299%	0.680%	0.680%	0.26	3.97	3.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.76	127.67	0.071%	0.287%	0.817%	0.817%	0.32	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.36	124.32	0.032%	0.252%	0.847%	0.847%	0.45	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.68	126.60	0.058%	0.272%	0.296%	0.296%	0.51	5.08	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.71	100.73	-0.016%	-0.072%			0.71	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.26	127.21	0.039%	-0.079%	1.750%	1.750%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.82	123.79	0.027%	-0.221%	2.539%	2.539%	1.00	7.87	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.01	144.91	0.069%	-0.026%	2.151%	2.151%	1.17	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.26	112.31	-0.045%	-0.321%	4.507%	4.507%	1.54	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.93	99.95	-0.029%				2.01	22.84	22.39

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