

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 February, 2015

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Bond Indices Performance

Index	Close Value 17-Feb-2015	Previous Close Value 16-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.44	121.38	0.050%	-0.03%	0.70%	0.70%	21.44%	6.08	6.02	0.94
All Bond Index (Return)	194.31	194.20	0.059%	0.15%	1.24%	1.24%	94.31%	6.08	6.02	0.94
Under 3 Bond Index (Clean)	96.58	96.57	0.013%	-0.10%	-0.45%	-0.45%	-3.42%	1.75	1.75	0.05
Under 3 Bond Index (Return)	142.46	142.42	0.025%	0.12%	0.17%	0.17%	42.46%	1.75	1.75	0.05
Under 5 Bond Index (Clean)	109.04	109.03	0.017%	0.03%	-0.07%	-0.07%	9.04%	3.08	3.08	0.20
Under 5 Bond Index (Return)	164.73	164.68	0.028%	0.24%	0.51%	0.51%	64.73%	3.08	3.08	0.20
Under 10 Bond Index (Clean)	118.36	118.33	0.025%	0.00%	0.38%	0.38%	18.36%	4.55	4.53	0.54
Under 10 Bond Index (Return)	184.30	184.24	0.034%	0.18%	0.89%	0.89%	84.30%	4.55	4.53	0.54
5 Plus Bond Index (Clean)	131.38	131.29	0.071%	-0.06%	1.28%	1.28%	31.38%	7.94	7.85	1.12
5 Plus Bond Index (Return)	216.89	216.72	0.078%	0.10%	1.77%	1.77%	116.89%	7.94	7.85	1.12
10 Plus Bond Index (Clean)	142.61	142.41	0.138%	-0.10%	2.23%	2.23%	42.61%	11.30	11.14	1.50
10 Plus Bond Index (Return)	247.02	246.66	0.144%	0.06%	2.79%	2.79%	147.02%	11.30	11.14	1.50

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	100.00	4.49	364	104.49	0.00	2,230	2,230	2330
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.13	4.10	179	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.35	3.84	305	109.19	0.00	8,132	8,567	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.40	1.84	122	116.24	0.00	6,389	7,309	7427
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.79	1.50	122	117.30	0.00	9,256	10,717	10857
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.84	2.94	244	120.78	0.00	7,700	9,073	9300
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.83	1.97	122	127.81	0.00	6,767	8,515	8648
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.67	3.76	305	124.43	0.00	11,609	14,008	14445
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.05	1.67	122	126.72	0.00	8,252	10,319	10457
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.71	0.08	34	100.79	0.00	4,000	4,028	4031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.74	3.57	334	127.31	0.00	5,480	6,780	6976
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.70	3.13	336	123.83	0.00	8,137	9,821	10076
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.22	5.05	341	145.26	0.00	11,745	16,469	17061
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.67	0.64	98	112.32	0.00	4,925	5,500	5532
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.05	0.04	7	100.09	0.00	4,000	4,002	4003

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Bond Index Constituent

Clean Price Performance			Index Price 17-Feb-2015	Previous Index Price 16-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	100.00	0.003%	-0.200%	-0.608%	-0.608%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	104.13	104.16	-0.023%	-0.320%	-1.036%	-1.036%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	105.35	105.35	0.000%	-0.169%	-0.594%	-0.594%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.40	114.37	0.029%	-0.031%	-0.268%	-0.268%	0.08	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.79	115.77	0.020%	0.098%	0.099%	0.099%	0.17	3.43	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.84	117.82	0.010%	0.142%	0.202%	0.202%	0.25	3.96	3.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.83	125.80	0.026%	0.098%	0.219%	0.219%	0.31	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.67	120.62	0.046%	0.130%	0.412%	0.412%	0.44	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.02	0.028%	0.116%	-0.209%	-0.209%	0.50	5.07	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.71	100.64	0.072%	-0.038%			0.70	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.74	123.70	0.034%	-0.194%	1.399%	1.399%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.70	120.70	0.002%	-0.355%	2.212%	2.212%	1.00	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.22	139.98	0.166%	-0.041%	1.860%	1.860%	1.15	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.67	111.63	0.043%	-0.379%	4.265%	4.265%	1.54	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.05	99.89	0.155%				2.00	22.84	22.40

Return Price Performance			Index Price 17-Feb-2015	Previous Index Price 16-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	104.49	104.48	0.014%	0.021%	0.004%	0.004%	0.00	0.00	0.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.24	-0.001%	0.051%	0.009%	0.009%	0.00	0.50	0.50
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.18	0.012%	0.046%	0.000%	0.000%	0.00	1.12	1.12
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.24	116.19	0.041%	0.203%	0.385%	0.385%	0.08	2.52	2.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.30	117.26	0.030%	0.286%	0.628%	0.628%	0.17	3.43	3.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.78	120.75	0.020%	0.319%	0.700%	0.700%	0.25	3.96	3.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.81	127.76	0.038%	0.325%	0.855%	0.855%	0.31	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.43	124.36	0.054%	0.306%	0.901%	0.901%	0.44	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.72	126.68	0.039%	0.310%	0.335%	0.335%	0.50	5.07	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	100.71	0.074%	0.002%			0.70	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.31	127.26	0.042%	-0.037%	1.793%	1.793%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.83	123.82	0.010%	-0.211%	2.549%	2.549%	1.00	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.26	145.01	0.170%	0.144%	2.325%	2.325%	1.15	8.09	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.32	112.26	0.048%	-0.273%	4.558%	4.558%	1.54	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.09	99.93	0.161%				2.00	22.84	22.40

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