

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 February, 2015

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Bond Indices Performance

Index	Close Value 18-Feb-2015	Previous Close Value 17-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.48	121.44	0.027%	0.00%	0.73%	0.73%	21.48%	5.11	5.07	0.69
All Bond Index (Return)	194.38	194.31	0.037%	0.19%	1.27%	1.27%	94.38%	5.11	5.07	0.69
Under 3 Bond Index (Clean)	96.58	96.58	-0.002%	-0.11%	-0.45%	-0.45%	-3.42%	1.75	1.75	0.05
Under 3 Bond Index (Return)	142.47	142.46	0.010%	0.13%	0.18%	0.18%	42.47%	1.75	1.75	0.05
Under 5 Bond Index (Clean)	109.04	109.04	-0.001%	0.03%	-0.07%	-0.07%	9.04%	3.08	3.07	0.20
Under 5 Bond Index (Return)	164.75	164.73	0.010%	0.25%	0.52%	0.52%	64.75%	3.08	3.07	0.20
Under 10 Bond Index (Clean)	118.37	118.36	0.015%	0.01%	0.40%	0.40%	18.37%	4.55	4.52	0.54
Under 10 Bond Index (Return)	184.35	184.30	0.024%	0.20%	0.91%	0.91%	84.35%	4.55	4.52	0.54
5 Plus Bond Index (Clean)	131.45	131.38	0.047%	-0.02%	1.33%	1.33%	31.45%	6.56	6.50	0.85
5 Plus Bond Index (Return)	217.01	216.89	0.055%	0.15%	1.82%	1.82%	117.01%	6.56	6.50	0.85
10 Plus Bond Index (Clean)	142.74	142.61	0.093%	-0.01%	2.33%	2.33%	42.74%	8.08	7.99	1.13
10 Plus Bond Index (Return)	247.26	247.02	0.100%	0.16%	2.89%	2.89%	147.26%	8.08	7.99	1.13

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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.50	0.65	99	112.15	0.00	4,925	5,491	5523
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.80	0.00	0	99.80	0.04	4,000	3,992	3994
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	104.11	4.13	180	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.34	3.86	306	109.20	0.00	8,132	8,566	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.40	1.85	123	116.25	0.00	6,389	7,309	7428
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.81	1.52	123	117.33	0.00	9,256	10,719	10859
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.85	2.95	245	120.81	0.00	7,700	9,075	9302
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.79	1.99	123	127.78	0.00	6,767	8,512	8646
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.73	3.77	306	124.51	0.00	11,609	14,016	14454
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.06	1.69	123	126.75	0.00	8,252	10,320	10459
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.61	0.08	35	100.68	0.00	4,000	4,024	4027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.75	3.58	335	127.32	0.00	5,480	6,781	6977
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.82	3.14	337	123.96	0.00	8,137	9,831	10086
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.35	5.06	342	145.41	0.00	11,745	16,484	17078

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Bond Index Constituent

Clean Price Performance			Index Price 18-Feb-2015	Previous Index Price 17-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.50	111.67	-0.155%	-0.533%	4.103%	4.103%	1.55	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.80	100.05	-0.250%				2.01	22.83	22.38
IE0004680173	0468017	8.25 Treas Bnd 2015	104.11	104.13	-0.021%	-0.341%	-1.057%	-1.057%	0.00	0.49	0.49
IE0006857530	0685753	4.6 Treas Bnd 2016	105.34	105.35	-0.002%	-0.171%	-0.596%	-0.596%	0.00	1.11	1.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.40	114.40	-0.003%	-0.033%	-0.270%	-0.270%	0.07	2.52	2.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.81	115.79	0.015%	0.112%	0.114%	0.114%	0.16	3.43	3.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.85	117.84	0.015%	0.157%	0.217%	0.217%	0.24	3.96	3.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.79	125.83	-0.036%	0.062%	0.183%	0.183%	0.31	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	120.73	120.67	0.052%	0.183%	0.464%	0.464%	0.43	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.06	125.05	0.008%	0.124%	-0.201%	-0.201%	0.50	5.07	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.61	100.71	-0.101%	-0.139%			0.71	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.75	123.74	0.004%	-0.190%	1.403%	1.403%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.82	120.70	0.098%	-0.258%	2.312%	2.312%	0.99	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.35	140.22	0.093%	0.051%	1.954%	1.954%	1.13	8.08	7.99

Return Price Performance			Index Price 18-Feb-2015	Previous Index Price 17-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.15	112.32	-0.148%	-0.420%	4.403%	4.403%	1.55	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.80	100.09	-0.288%				2.01	22.83	22.38
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	108.23	0.001%	0.052%	0.010%	0.010%	0.00	0.49	0.49
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.19	0.009%	0.055%	0.009%	0.009%	0.00	1.11	1.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.25	116.24	0.010%	0.214%	0.396%	0.396%	0.07	2.52	2.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.33	117.30	0.025%	0.311%	0.653%	0.653%	0.16	3.43	3.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.81	120.78	0.025%	0.344%	0.725%	0.725%	0.24	3.96	3.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.78	127.81	-0.023%	0.302%	0.833%	0.833%	0.31	4.20	4.19
IE0034074488	3407448	4.5 Treas Bnd 2020	124.51	124.43	0.060%	0.366%	0.962%	0.962%	0.43	4.62	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.75	126.72	0.018%	0.328%	0.353%	0.353%	0.50	5.07	5.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.68	100.79	-0.100%	-0.098%			0.71	6.85	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.32	127.31	0.012%	-0.025%	1.805%	1.805%	0.85	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.96	123.83	0.103%	-0.109%	2.654%	2.654%	0.99	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.41	145.26	0.100%	0.244%	2.427%	2.427%	1.13	8.08	7.99