

Irish Stock Exchange Daily Bond Index Report

Thursday 19 February, 2015

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Bond Indices Performance

Index	Close Value 19-Feb-2015	Previous Close Value 18-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.56	121.48	0.067%	0.07%	0.80%	0.80%	21.56%	5.10	5.07	0.67
All Bond Index (Return)	194.53	194.38	0.075%	0.26%	1.35%	1.35%	94.53%	5.10	5.07	0.67
Under 3 Bond Index (Clean)	96.54	96.58	-0.036%	-0.14%	-0.49%	-0.49%	-3.46%	1.74	1.74	0.05
Under 3 Bond Index (Return)	142.44	142.47	-0.022%	0.11%	0.16%	0.16%	42.44%	1.74	1.74	0.05
Under 5 Bond Index (Clean)	109.04	109.04	-0.002%	0.03%	-0.07%	-0.07%	9.04%	3.07	3.07	0.19
Under 5 Bond Index (Return)	164.76	164.75	0.009%	0.26%	0.53%	0.53%	64.76%	3.07	3.07	0.19
Under 10 Bond Index (Clean)	118.42	118.37	0.041%	0.05%	0.44%	0.44%	18.42%	4.54	4.52	0.52
Under 10 Bond Index (Return)	184.44	184.35	0.049%	0.25%	0.96%	0.96%	84.44%	4.54	4.52	0.52
5 Plus Bond Index (Clean)	131.60	131.45	0.116%	0.10%	1.44%	1.44%	31.60%	6.55	6.50	0.83
5 Plus Bond Index (Return)	217.28	217.01	0.123%	0.27%	1.95%	1.95%	117.28%	6.55	6.50	0.83
10 Plus Bond Index (Clean)	143.04	142.74	0.210%	0.20%	2.54%	2.54%	43.04%	8.08	7.99	1.11
10 Plus Bond Index (Return)	247.79	247.26	0.213%	0.37%	3.11%	3.11%	147.79%	8.08	7.99	1.11

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	111.76	0.66	100	112.41	0.00	4,925	5,504	5536
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.34	0.01	1	100.34	0.00	4,000	4,014	4014
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	105.34	4.15	181	109.49	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.30	3.87	307	109.17	0.00	8,132	8,563	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.36	1.87	124	116.23	0.00	6,389	7,307	7426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.81	1.53	124	117.34	0.00	9,256	10,719	10860
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.88	2.97	246	120.84	0.00	7,700	9,077	9305
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.83	2.00	124	127.84	0.00	6,767	8,515	8650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.78	3.79	307	124.57	0.00	11,609	14,021	14460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.12	1.70	124	126.82	0.00	8,252	10,325	10465
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.65	0.08	36	100.72	0.00	4,000	4,026	4029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.89	3.59	336	127.48	0.00	5,480	6,788	6985
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.04	3.15	338	124.18	0.00	8,137	9,849	10105
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.64	5.08	343	145.72	0.00	11,745	16,519	17115

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Bond Index Constituent

Clean Price Performance			Index Price 19-Feb-2015	Previous Index Price 18-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	111.76	111.50	0.229%	-0.306%	4.342%	4.342%	1.53	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.34	99.80	0.541%				1.99	22.85	22.40
IE0004680173	0468017	8.25 Treas Bnd 2015	105.34	104.11	1.184%	0.840%	0.115%	0.115%	0.00	0.49	0.49
IE0006857530	0685753	4.6 Treas Bnd 2016	105.30	105.34	-0.038%	-0.208%	-0.634%	-0.634%	0.00	1.11	1.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.36	114.40	-0.035%	-0.068%	-0.305%	-0.305%	0.07	2.51	2.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.81	115.81	-0.002%	0.111%	0.112%	0.112%	0.15	3.42	3.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.88	117.85	0.021%	0.178%	0.238%	0.238%	0.23	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.83	125.79	0.036%	0.098%	0.219%	0.219%	0.30	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	120.78	120.73	0.039%	0.222%	0.503%	0.503%	0.41	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.12	125.06	0.044%	0.168%	-0.157%	-0.157%	0.48	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.65	100.61	0.037%	-0.102%			0.71	6.84	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.89	123.75	0.113%	-0.077%	1.518%	1.518%	0.83	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.04	120.82	0.180%	-0.078%	2.496%	2.496%	0.97	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.64	140.35	0.210%	0.262%	2.168%	2.168%	1.11	8.08	7.99

Return Price Performance			Index Price 19-Feb-2015	Previous Index Price 18-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	112.41	112.15	0.234%	-0.187%	4.647%	4.647%	1.53	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.34	99.80	0.546%				1.99	22.85	22.40
IE0004680173	0468017	8.25 Treas Bnd 2015	109.49	108.24	1.160%	1.212%	1.170%	1.170%	0.00	0.49	0.49
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.20	-0.025%	0.030%	-0.016%	-0.016%	0.00	1.11	1.11
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	116.25	-0.022%	0.192%	0.374%	0.374%	0.07	2.51	2.51
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.34	117.33	0.009%	0.320%	0.661%	0.661%	0.15	3.42	3.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.84	120.81	0.031%	0.375%	0.756%	0.756%	0.23	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.84	127.78	0.048%	0.350%	0.881%	0.881%	0.30	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	124.57	124.51	0.048%	0.414%	1.010%	1.010%	0.41	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.82	126.75	0.054%	0.383%	0.408%	0.408%	0.48	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.72	100.68	0.040%	-0.059%			0.71	6.84	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.48	127.32	0.119%	0.093%	1.925%	1.925%	0.83	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.18	123.96	0.182%	0.073%	2.841%	2.841%	0.97	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.72	145.41	0.213%	0.458%	2.645%	2.645%	1.11	8.08	7.99