

Irish Stock Exchange Daily Bond Index Report

Monday 23 February, 2015

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Bond Indices Performance

Index	Close Value 23-Feb-2015	Previous Close Value 20-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.82	121.62	0.164%	0.28%	1.02%	1.02%	21.82%	6.07	6.02	0.88
All Bond Index (Return)	195.03	194.66	0.189%	0.52%	1.61%	1.61%	95.03%	6.07	6.02	0.88
Under 3 Bond Index (Clean)	96.55	96.53	0.017%	-0.14%	-0.48%	-0.48%	-3.45%	1.74	1.74	0.03
Under 3 Bond Index (Return)	142.52	142.44	0.053%	0.16%	0.21%	0.21%	42.52%	1.74	1.74	0.03
Under 5 Bond Index (Clean)	109.12	109.05	0.057%	0.10%	-0.01%	-0.01%	9.12%	3.07	3.06	0.16
Under 5 Bond Index (Return)	164.95	164.80	0.090%	0.37%	0.64%	0.64%	64.95%	3.07	3.06	0.16
Under 10 Bond Index (Clean)	118.62	118.48	0.121%	0.22%	0.61%	0.61%	18.62%	4.54	4.52	0.48
Under 10 Bond Index (Return)	184.82	184.54	0.148%	0.46%	1.17%	1.17%	84.82%	4.54	4.52	0.48
5 Plus Bond Index (Clean)	132.01	131.71	0.229%	0.41%	1.76%	1.76%	32.01%	7.93	7.85	1.06
5 Plus Bond Index (Return)	218.02	217.48	0.250%	0.62%	2.30%	2.30%	118.02%	7.93	7.85	1.06
10 Plus Bond Index (Clean)	143.61	143.16	0.309%	0.60%	2.95%	2.95%	43.61%	11.29	11.13	1.44
10 Plus Bond Index (Return)	248.85	248.03	0.327%	0.80%	3.55%	3.55%	148.85%	11.29	11.13	1.44

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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.99	4.24	185	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.28	3.92	311	109.20	0.00	8,132	8,561	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.40	1.93	128	116.33	0.00	6,389	7,309	7433
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.88	1.58	128	117.46	0.00	9,256	10,726	10872
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.00	3.01	250	121.02	0.00	7,700	9,086	9318
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.03	2.07	128	128.10	0.00	6,767	8,528	8668
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.03	3.83	311	124.86	0.00	11,609	14,050	14495
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.44	1.75	128	127.19	0.00	8,252	10,351	10496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.95	0.09	40	101.04	0.00	4,000	4,038	4042
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.29	3.63	340	127.92	0.00	5,480	6,810	7010
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.40	3.19	342	124.58	0.00	8,137	9,878	10137
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.16	5.13	347	146.30	0.00	11,745	16,580	17183
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.47	0.68	104	113.16	0.00	4,925	5,539	5573
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.53	0.03	5	100.56	0.00	4,000	4,021	4022

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Bond Index Constituent

Clean Price Performance			Index Price 23-Feb-2015	Previous Index Price 20-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.99	104.02	-0.024%	-0.454%	-1.169%	-1.169%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	105.28	105.29	-0.008%	-0.230%	-0.656%	-0.656%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.40	114.35	0.045%	-0.031%	-0.269%	-0.269%	0.05	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.88	115.81	0.060%	0.175%	0.177%	0.177%	0.13	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.00	117.92	0.068%	0.285%	0.344%	0.344%	0.20	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.03	125.88	0.115%	0.253%	0.374%	0.374%	0.26	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	121.03	120.91	0.103%	0.429%	0.711%	0.711%	0.36	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.44	125.22	0.180%	0.426%	0.100%	0.100%	0.43	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.95	100.67	0.280%	0.201%			0.66	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.29	123.97	0.260%	0.250%	1.849%	1.849%	0.78	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.40	121.14	0.210%	0.221%	2.803%	2.803%	0.93	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.16	140.76	0.284%	0.634%	2.548%	2.548%	1.06	8.08	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.47	112.02	0.406%	0.335%	5.012%	5.012%	1.48	12.87	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.53	100.26	0.277%				1.98	22.85	22.41

Return Price Performance			Index Price 23-Feb-2015	Previous Index Price 20-Feb-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.19	0.041%	0.049%	0.007%	0.007%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.17	0.027%	0.055%	0.009%	0.009%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.33	116.23	0.083%	0.281%	0.463%	0.463%	0.05	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.46	117.35	0.091%	0.427%	0.769%	0.769%	0.13	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.02	120.90	0.096%	0.518%	0.900%	0.900%	0.20	3.95	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.10	127.90	0.152%	0.554%	1.086%	1.086%	0.26	4.19	4.18
IE0034074488	3407448	4.5 Treas Bnd 2020	124.86	124.70	0.130%	0.655%	1.253%	1.253%	0.36	4.61	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.19	126.93	0.210%	0.682%	0.706%	0.706%	0.43	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.04	100.75	0.287%	0.253%			0.66	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.92	127.57	0.278%	0.445%	2.284%	2.284%	0.78	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.58	124.30	0.228%	0.396%	3.173%	3.173%	0.93	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.30	145.85	0.304%	0.858%	3.054%	3.054%	1.06	8.08	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.16	112.68	0.421%	0.472%	5.339%	5.339%	1.48	12.87	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.56	100.27	0.293%				1.98	22.85	22.41