

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 February, 2015

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Bond Indices Performance

Index	Close Value 24-Feb-2015	Previous Close Value 23-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.01	121.82	0.154%	0.44%	1.17%	1.17%	22.01%	6.07	6.02	0.86
All Bond Index (Return)	195.34	195.03	0.160%	0.68%	1.77%	1.77%	95.34%	6.07	6.02	0.86
Under 3 Bond Index (Clean)	96.54	96.55	-0.003%	-0.14%	-0.49%	-0.49%	-3.46%	1.74	1.74	0.03
Under 3 Bond Index (Return)	142.53	142.52	0.009%	0.17%	0.22%	0.22%	42.53%	1.74	1.74	0.03
Under 5 Bond Index (Clean)	109.14	109.12	0.025%	0.12%	0.02%	0.02%	9.14%	3.06	3.06	0.15
Under 5 Bond Index (Return)	165.01	164.95	0.036%	0.41%	0.68%	0.68%	65.01%	3.06	3.06	0.15
Under 10 Bond Index (Clean)	118.72	118.62	0.081%	0.30%	0.69%	0.69%	18.72%	4.54	4.52	0.46
Under 10 Bond Index (Return)	184.98	184.82	0.089%	0.55%	1.26%	1.26%	84.98%	4.54	4.52	0.46
5 Plus Bond Index (Clean)	132.32	132.01	0.234%	0.65%	2.00%	2.00%	32.32%	7.94	7.85	1.03
5 Plus Bond Index (Return)	218.54	218.02	0.238%	0.86%	2.54%	2.54%	118.54%	7.94	7.85	1.03
10 Plus Bond Index (Clean)	144.19	143.61	0.404%	1.00%	3.37%	3.37%	44.19%	11.30	11.15	1.40
10 Plus Bond Index (Return)	249.85	248.85	0.403%	1.20%	3.97%	3.97%	149.85%	11.30	11.15	1.40

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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.97	4.26	186	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.27	3.93	312	109.20	0.00	8,132	8,561	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.41	1.94	129	116.35	0.00	6,389	7,310	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.93	1.59	129	117.52	0.00	9,256	10,730	10877
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.05	3.03	251	121.08	0.00	7,700	9,090	9323
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.08	2.09	129	128.16	0.00	6,767	8,531	8672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.14	3.85	312	124.98	0.00	11,609	14,062	14509
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.56	1.77	129	127.33	0.00	8,252	10,361	10507
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.13	0.09	41	101.22	0.00	4,000	4,045	4049
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.50	3.64	341	128.14	0.00	5,480	6,822	7022
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.66	3.20	343	124.85	0.00	8,137	9,899	10159
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.66	5.15	348	146.81	0.00	11,745	16,638	17243
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.03	0.69	105	113.72	0.00	4,925	5,567	5601
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.03	0.03	6	101.06	0.00	4,000	4,041	4042

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Bond Index Constituent

Clean Price Performance			Index Price 24-Feb-2015	Previous Index Price 23-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	103.97	103.99	-0.018%	-0.472%	-1.187%	-1.187%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	105.27	105.28	-0.009%	-0.240%	-0.665%	-0.665%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.41	114.40	0.005%	-0.026%	-0.263%	-0.263%	0.04	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.93	115.88	0.039%	0.214%	0.216%	0.216%	0.11	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	118.00	0.042%	0.327%	0.387%	0.387%	0.19	3.94	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.08	126.03	0.040%	0.293%	0.414%	0.414%	0.24	4.18	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	121.14	121.03	0.087%	0.516%	0.799%	0.799%	0.34	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.56	125.44	0.094%	0.520%	0.194%	0.194%	0.41	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.13	100.95	0.173%	0.374%			0.64	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.50	124.29	0.169%	0.419%	2.022%	2.022%	0.76	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.66	121.40	0.212%	0.433%	3.021%	3.021%	0.90	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.66	141.16	0.352%	0.989%	2.909%	2.909%	1.02	8.08	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.03	112.47	0.493%	0.830%	5.530%	5.530%	1.44	12.87	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.03	100.53	0.492%				1.95	22.87	22.43

Return Price Performance			Index Price 24-Feb-2015	Previous Index Price 23-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	108.24	108.23	0.004%	0.053%	0.011%	0.011%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.20	0.003%	0.058%	0.012%	0.012%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.33	0.017%	0.298%	0.480%	0.480%	0.04	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.52	117.46	0.049%	0.475%	0.818%	0.818%	0.11	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.08	121.02	0.051%	0.570%	0.952%	0.952%	0.19	3.94	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.16	128.10	0.052%	0.606%	1.138%	1.138%	0.24	4.18	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	124.98	124.86	0.095%	0.750%	1.349%	1.349%	0.34	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.33	127.19	0.104%	0.786%	0.811%	0.811%	0.41	5.06	5.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.22	101.04	0.175%	0.429%			0.64	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.14	127.92	0.173%	0.619%	2.460%	2.460%	0.76	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.85	124.58	0.214%	0.611%	3.394%	3.394%	0.90	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.81	146.30	0.350%	1.211%	3.415%	3.415%	1.02	8.08	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.72	113.16	0.497%	0.971%	5.862%	5.862%	1.44	12.87	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.06	100.56	0.497%				1.95	22.87	22.43