

# Irish Stock Exchange Daily Bond Index Report

Wednesday 25 February, 2015

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## Bond Indices Performance

Index	Close Value 25-Feb-2015	Previous Close Value 24-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.15	122.01	0.120%	0.56%	1.30%	1.30%	22.15%	6.08	6.03	0.84
All Bond Index (Return)	195.58	195.34	0.126%	0.81%	1.90%	1.90%	95.58%	6.08	6.03	0.84
Under 3 Bond Index (Clean)	96.53	96.54	-0.012%	-0.15%	-0.50%	-0.50%	-3.47%	1.73	1.73	0.02
Under 3 Bond Index (Return)	142.53	142.53	0.000%	0.17%	0.22%	0.22%	42.53%	1.73	1.73	0.02
Under 5 Bond Index (Clean)	109.14	109.14	-0.003%	0.12%	0.02%	0.02%	9.14%	3.06	3.06	0.15
Under 5 Bond Index (Return)	165.02	165.01	0.008%	0.42%	0.69%	0.69%	65.02%	3.06	3.06	0.15
Under 10 Bond Index (Clean)	118.78	118.72	0.049%	0.35%	0.74%	0.74%	18.78%	4.54	4.52	0.45
Under 10 Bond Index (Return)	185.09	184.98	0.058%	0.60%	1.32%	1.32%	85.09%	4.54	4.52	0.45
5 Plus Bond Index (Clean)	132.58	132.32	0.195%	0.85%	2.20%	2.20%	32.58%	7.94	7.86	1.01
5 Plus Bond Index (Return)	218.97	218.54	0.199%	1.06%	2.74%	2.74%	118.97%	7.94	7.86	1.01
10 Plus Bond Index (Clean)	144.70	144.19	0.359%	1.37%	3.74%	3.74%	44.70%	11.32	11.16	1.37
10 Plus Bond Index (Return)	250.74	249.85	0.359%	1.57%	4.34%	4.34%	150.74%	11.32	11.16	1.37

## 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	103.95	4.29	187	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.25	3.95	313	109.19	0.00	8,132	8,559	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.41	1.96	130	116.36	0.00	6,389	7,310	7435
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.93	1.60	130	117.53	0.00	9,256	10,730	10878
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.07	3.04	252	121.11	0.00	7,700	9,092	9326
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.06	2.10	130	128.16	0.00	6,767	8,530	8672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.13	3.86	313	124.98	0.00	11,609	14,061	14509
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.62	1.78	130	127.40	0.00	8,252	10,366	10513
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.24	0.09	42	101.33	0.00	4,000	4,049	4053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.75	3.65	342	128.40	0.00	5,480	6,836	7036
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.94	3.20	344	125.14	0.00	8,137	9,922	10182
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.04	5.16	349	147.20	0.00	11,745	16,683	17289
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.44	0.70	106	114.14	0.00	4,925	5,587	5621
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.76	0.04	7	101.80	0.00	4,000	4,071	4072



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Feb-2015	Previous Index Price 24-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	103.95	103.97	-0.022%	-0.494%	-1.209%	-1.209%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	105.25	105.27	-0.021%	-0.261%	-0.686%	-0.686%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.41	114.41	-0.003%	-0.029%	-0.266%	-0.266%	0.04	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.93	115.93	0.002%	0.216%	0.218%	0.218%	0.11	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.07	118.05	0.017%	0.344%	0.404%	0.404%	0.18	3.94	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.06	126.08	-0.012%	0.281%	0.402%	0.402%	0.24	4.18	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	121.13	121.14	-0.008%	0.508%	0.791%	0.791%	0.34	4.60	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.62	125.56	0.052%	0.572%	0.246%	0.246%	0.40	5.05	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.24	101.13	0.109%	0.483%			0.62	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.75	124.50	0.199%	0.619%	2.225%	2.225%	0.73	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.94	121.66	0.230%	0.665%	3.258%	3.258%	0.87	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.04	141.66	0.267%	1.258%	3.184%	3.184%	0.98	8.08	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.44	113.03	0.367%	1.200%	5.918%	5.918%	1.41	12.88	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.76	101.03	0.728%				1.92	22.89	22.46

Return Price Performance			Index Price 25-Feb-2015	Previous Index Price 24-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	108.24	-0.001%	0.052%	0.010%	0.010%	0.00	0.48	0.48
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.20	-0.009%	0.049%	0.003%	0.003%	0.00	1.10	1.10
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.36	116.35	0.011%	0.309%	0.491%	0.491%	0.04	2.50	2.50
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.53	117.52	0.013%	0.488%	0.830%	0.830%	0.11	3.41	3.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.11	121.08	0.026%	0.596%	0.979%	0.979%	0.18	3.94	3.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.16	128.16	0.001%	0.607%	1.139%	1.139%	0.24	4.18	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	124.98	124.98	0.002%	0.752%	1.350%	1.350%	0.34	4.60	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.40	127.33	0.061%	0.848%	0.873%	0.873%	0.40	5.05	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.33	101.22	0.111%	0.540%			0.62	6.83	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.40	128.14	0.201%	0.821%	2.667%	2.667%	0.73	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.14	124.85	0.231%	0.844%	3.633%	3.633%	0.87	7.86	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	147.20	146.81	0.268%	1.482%	3.692%	3.692%	0.98	8.08	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.14	113.72	0.370%	1.345%	6.254%	6.254%	1.41	12.88	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.80	101.06	0.733%				1.92	22.89	22.46