

Irish Stock Exchange Daily Bond Index Report

Thursday 26 February, 2015

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Bond Indices Performance

Index	Close Value 26-Feb-2015	Previous Close Value 25-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.78	122.15	0.514%	1.08%	1.82%	1.82%	22.78%	6.10	6.06	0.76
All Bond Index (Return)	196.59	195.58	0.512%	1.32%	2.42%	2.42%	96.59%	6.10	6.06	0.76
Under 3 Bond Index (Clean)	96.51	96.53	-0.026%	-0.18%	-0.52%	-0.52%	-3.49%	1.73	1.73	0.02
Under 3 Bond Index (Return)	142.51	142.53	-0.013%	0.15%	0.21%	0.21%	42.51%	1.73	1.73	0.02
Under 5 Bond Index (Clean)	109.23	109.14	0.083%	0.20%	0.10%	0.10%	9.23%	3.06	3.05	0.11
Under 5 Bond Index (Return)	165.18	165.02	0.093%	0.51%	0.78%	0.78%	65.18%	3.06	3.05	0.11
Under 10 Bond Index (Clean)	119.08	118.78	0.258%	0.61%	1.00%	1.00%	19.08%	4.53	4.52	0.39
Under 10 Bond Index (Return)	185.58	185.09	0.263%	0.87%	1.58%	1.58%	85.58%	4.53	4.52	0.39
5 Plus Bond Index (Clean)	133.61	132.58	0.780%	1.63%	3.00%	3.00%	33.61%	7.97	7.90	0.91
5 Plus Bond Index (Return)	220.66	218.97	0.770%	1.83%	3.53%	3.53%	120.66%	7.97	7.90	0.91
10 Plus Bond Index (Clean)	146.70	144.70	1.381%	2.77%	5.17%	5.17%	46.70%	11.37	11.23	1.25
10 Plus Bond Index (Return)	254.15	250.74	1.357%	2.94%	5.76%	5.76%	154.15%	11.37	11.23	1.25

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	103.84	4.31	188	108.15	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.22	3.96	314	109.18	0.00	8,132	8,556	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.38	1.97	131	116.35	0.00	6,389	7,308	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.02	1.62	131	117.63	0.00	9,256	10,738	10887
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.28	3.05	253	121.33	0.00	7,700	9,108	9343
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.31	2.12	131	128.43	0.00	6,767	8,547	8690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.43	3.87	314	125.30	0.00	11,609	14,097	14546
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.91	1.80	131	127.71	0.00	8,252	10,390	10538
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.76	0.09	43	101.85	0.00	4,000	4,070	4074
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.50	3.67	343	129.16	0.00	5,480	6,876	7077
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.83	3.21	345	126.04	0.00	8,137	9,995	10256
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.29	5.18	350	148.47	0.00	11,745	16,830	17438
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.55	0.70	107	116.25	0.00	4,925	5,691	5725
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.58	0.04	8	104.62	0.00	4,000	4,183	4185

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Bond Index Constituent

Clean Price Performance			Index Price 26-Feb-2015	Previous Index Price 25-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	103.84	103.95	-0.106%	-0.599%	-1.313%	-1.313%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	105.22	105.25	-0.029%	-0.289%	-0.714%	-0.714%	0.00	1.09	1.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.38	114.41	-0.022%	-0.051%	-0.288%	-0.288%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.02	115.93	0.073%	0.290%	0.291%	0.291%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.28	118.07	0.178%	0.523%	0.582%	0.582%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.31	126.06	0.198%	0.480%	0.601%	0.601%	0.19	4.17	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	121.43	121.13	0.254%	0.763%	1.047%	1.047%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.91	125.62	0.231%	0.805%	0.477%	0.477%	0.34	5.05	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.76	101.24	0.514%	1.000%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	124.75	0.599%	1.222%	2.837%	2.837%	0.64	6.98	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.83	121.94	0.734%	1.403%	4.016%	4.016%	0.78	7.86	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.29	142.04	0.884%	2.153%	4.096%	4.096%	0.87	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	113.44	1.856%	3.078%	7.883%	7.883%	1.27	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.58	101.76	2.768%				1.80	23.00	22.59

Return Price Performance			Index Price 26-Feb-2015	Previous Index Price 25-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	108.15	108.24	-0.080%	-0.029%	-0.070%	-0.070%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.19	-0.016%	0.033%	-0.013%	-0.013%	0.00	1.09	1.09
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.36	-0.009%	0.301%	0.483%	0.483%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.63	117.53	0.083%	0.571%	0.914%	0.914%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.33	121.11	0.183%	0.781%	1.164%	1.164%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.43	128.16	0.208%	0.816%	1.349%	1.349%	0.19	4.17	4.17
IE0034074488	3407448	4.5 Treas Bnd 2020	125.30	124.98	0.256%	1.010%	1.610%	1.610%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.71	127.40	0.239%	1.088%	1.113%	1.113%	0.34	5.05	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.85	101.33	0.515%	1.058%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.16	128.40	0.590%	1.417%	3.273%	3.273%	0.64	6.98	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.04	125.14	0.723%	1.573%	4.383%	4.383%	0.78	7.86	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.47	147.20	0.863%	2.358%	4.587%	4.587%	0.87	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.25	114.14	1.850%	3.220%	8.220%	8.220%	1.27	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.62	101.80	2.773%				1.80	23.00	22.59