

Irish Stock Exchange Daily Bond Index Report

Friday 27 February, 2015

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Bond Indices Performance

Index	Close Value 27-Feb-2015	Previous Close Value 26-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.85	122.78	0.054%	1.13%	1.87%	1.87%	22.85%	6.11	6.07	0.75
All Bond Index (Return)	196.71	196.59	0.062%	1.39%	2.48%	2.48%	96.71%	6.11	6.07	0.75
Under 3 Bond Index (Clean)	96.49	96.51	-0.012%	-0.19%	-0.54%	-0.54%	-3.51%	1.72	1.72	0.02
Under 3 Bond Index (Return)	142.51	142.51	0.000%	0.15%	0.21%	0.21%	42.51%	1.72	1.72	0.02
Under 5 Bond Index (Clean)	109.21	109.23	-0.016%	0.19%	0.08%	0.08%	9.21%	3.05	3.05	0.11
Under 5 Bond Index (Return)	165.17	165.18	-0.004%	0.51%	0.78%	0.78%	65.17%	3.05	3.05	0.11
Under 10 Bond Index (Clean)	119.06	119.08	-0.022%	0.59%	0.97%	0.97%	19.06%	4.53	4.51	0.39
Under 10 Bond Index (Return)	185.56	185.58	-0.011%	0.86%	1.57%	1.57%	85.56%	4.53	4.51	0.39
5 Plus Bond Index (Clean)	133.74	133.61	0.096%	1.73%	3.09%	3.09%	33.74%	7.98	7.91	0.90
5 Plus Bond Index (Return)	220.88	220.66	0.102%	1.94%	3.64%	3.64%	120.88%	7.98	7.91	0.90
10 Plus Bond Index (Clean)	147.15	146.70	0.307%	3.08%	5.49%	5.49%	47.15%	11.40	11.26	1.23
10 Plus Bond Index (Return)	254.93	254.15	0.308%	3.26%	6.08%	6.08%	154.93%	11.40	11.26	1.23

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	103.81	4.33	189	108.14	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.21	3.97	315	109.18	0.00	8,132	8,555	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.36	1.99	132	116.35	0.00	6,389	7,307	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.00	1.63	132	117.63	0.00	9,256	10,736	10887
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.25	3.06	254	121.31	0.00	7,700	9,105	9341
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	2.13	132	128.43	0.00	6,767	8,546	8690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.43	3.88	315	125.31	0.00	11,609	14,097	14547
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.89	1.81	132	127.70	0.00	8,252	10,388	10537
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.73	0.10	44	101.82	0.00	4,000	4,069	4073
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.40	3.68	344	129.08	0.00	5,480	6,871	7073
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.78	3.22	346	126.00	0.00	8,137	9,990	10253
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.40	5.19	351	148.60	0.00	11,745	16,843	17453
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.09	0.71	108	116.80	0.00	4,925	5,717	5752
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.64	0.05	9	105.69	0.00	4,000	4,226	4228

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-Feb-2015	Previous Index Price 26-Feb-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	103.81	103.84	-0.027%	-0.626%	-1.340%	-1.340%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	105.21	105.22	-0.010%	-0.299%	-0.724%	-0.724%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.36	114.38	-0.015%	-0.066%	-0.303%	-0.303%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.00	116.02	-0.013%	0.277%	0.278%	0.278%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	118.28	-0.028%	0.495%	0.554%	0.554%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.31	-0.012%	0.468%	0.589%	0.589%	0.19	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	121.43	121.43	-0.002%	0.761%	1.044%	1.044%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.89	125.91	-0.020%	0.785%	0.457%	0.457%	0.35	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.73	101.76	-0.027%	0.973%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.40	125.50	-0.076%	1.145%	2.759%	2.759%	0.65	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.78	122.83	-0.042%	1.361%	3.972%	3.972%	0.78	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.40	143.29	0.077%	2.231%	4.176%	4.176%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.09	115.55	0.469%	3.561%	8.389%	8.389%	1.23	12.90	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.64	104.58	1.014%				1.76	23.04	22.64

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-Feb-2015	Previous Index Price 26-Feb-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.14	108.15	-0.005%	-0.033%	-0.075%	-0.075%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.18	0.002%	0.035%	-0.011%	-0.011%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.35	-0.002%	0.299%	0.481%	0.481%	0.03	2.49	2.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.63	117.63	-0.003%	0.569%	0.911%	0.911%	0.08	3.40	3.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.31	121.33	-0.016%	0.764%	1.147%	1.147%	0.13	3.93	3.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.43	128.43	0.001%	0.816%	1.349%	1.349%	0.19	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	125.31	125.30	0.008%	1.018%	1.618%	1.618%	0.28	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.70	127.71	-0.009%	1.080%	1.105%	1.105%	0.35	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.82	101.85	-0.025%	1.033%			0.55	6.82	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.08	129.16	-0.065%	1.351%	3.205%	3.205%	0.65	6.98	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.00	126.04	-0.034%	1.538%	4.347%	4.347%	0.78	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.60	148.47	0.084%	2.443%	4.674%	4.674%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.80	116.25	0.472%	3.708%	8.731%	8.731%	1.23	12.90	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.69	104.62	1.018%				1.76	23.04	22.64