

Irish Stock Exchange Daily Bond Index Report



Monday 2 March, 2015

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Bond Indices Performance

Index	Close Value 02-Mar-2015	Previous Close Value 27-Feb-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.95	122.85	0.081%	0.08%	1.95%	1.95%	22.95%	6.12	6.07	0.74
All Bond Index (Return)	196.92	196.71	0.108%	0.11%	2.60%	2.60%	96.92%	6.12	6.07	0.74
Under 3 Bond Index (Clean)	96.49	96.49	-0.002%	0.00%	-0.54%	-0.54%	-3.51%	1.72	1.72	0.02
Under 3 Bond Index (Return)	142.56	142.51	0.035%	0.04%	0.24%	0.24%	42.56%	1.72	1.72	0.02
Under 5 Bond Index (Clean)	109.22	109.21	0.010%	0.01%	0.09%	0.09%	9.22%	3.05	3.05	0.10
Under 5 Bond Index (Return)	165.24	165.17	0.044%	0.04%	0.82%	0.82%	65.24%	3.05	3.05	0.10
Under 10 Bond Index (Clean)	119.11	119.06	0.048%	0.05%	1.02%	1.02%	19.11%	4.53	4.51	0.38
Under 10 Bond Index (Return)	185.70	185.56	0.077%	0.08%	1.65%	1.65%	85.70%	4.53	4.51	0.38
5 Plus Bond Index (Clean)	133.91	133.74	0.124%	0.12%	3.22%	3.22%	33.91%	7.99	7.92	0.89
5 Plus Bond Index (Return)	221.21	220.88	0.147%	0.15%	3.79%	3.79%	121.21%	7.99	7.92	0.89
10 Plus Bond Index (Clean)	147.43	147.15	0.190%	0.19%	5.69%	5.69%	47.43%	11.41	11.27	1.21
10 Plus Bond Index (Return)	255.46	254.93	0.210%	0.21%	6.31%	6.31%	155.46%	11.41	11.27	1.21

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	103.79	4.45	194	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.20	4.01	318	109.21	0.00	8,132	8,555	8881
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.37	2.03	135	116.40	0.00	6,389	7,307	7437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.01	1.66	135	117.68	0.00	9,256	10,738	10892
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.29	3.10	257	121.39	0.00	7,700	9,108	9347
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	2.18	135	128.49	0.00	6,767	8,546	8694
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.45	3.92	318	125.37	0.00	11,609	14,098	14553
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.91	1.85	135	127.76	0.00	8,252	10,390	10543
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.84	0.10	47	101.94	0.00	4,000	4,073	4078
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.53	3.71	347	129.24	0.00	5,480	6,878	7082
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.07	3.25	349	126.32	0.00	8,137	10,014	10279
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.47	5.24	354	148.71	0.00	11,745	16,851	17467
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.43	0.73	111	117.16	0.00	4,925	5,734	5770
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.29	0.07	12	106.36	0.00	4,000	4,252	4254

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Bond Index Constituent

Clean Price Performance			Index Price 02-Mar-2015	Previous Index Price 27-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	103.79	103.81	-0.024%	-0.024%	-1.364%	-1.364%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	105.20	105.21	-0.008%	-0.008%	-0.731%	-0.731%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.37	114.36	0.004%	0.004%	-0.298%	-0.298%	0.02	2.48	2.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.01	116.00	0.011%	0.011%	0.290%	0.290%	0.08	3.40	3.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.29	118.25	0.034%	0.034%	0.588%	0.588%	0.12	3.93	3.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.30	0.004%	0.004%	0.593%	0.593%	0.18	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	121.45	121.43	0.012%	0.012%	1.057%	1.057%	0.28	4.59	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.91	125.89	0.017%	0.017%	0.475%	0.475%	0.34	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.84	101.73	0.105%	0.105%			0.53	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.53	125.40	0.104%	0.104%	2.866%	2.866%	0.63	6.97	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.07	122.78	0.238%	0.238%	4.219%	4.219%	0.75	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.47	143.40	0.049%	0.049%	4.227%	4.227%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.43	116.09	0.289%	0.289%	8.702%	8.702%	1.21	12.90	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.29	105.64	0.615%	0.615%			1.73	23.06	22.67

Return Price Performance			Index Price 02-Mar-2015	Previous Index Price 27-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	108.14	0.083%	0.083%	0.008%	0.008%	0.00	0.46	0.46
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.18	0.028%	0.028%	0.017%	0.017%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.40	116.35	0.043%	0.043%	0.524%	0.524%	0.02	2.48	2.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.68	117.63	0.043%	0.043%	0.954%	0.954%	0.08	3.40	3.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.39	121.31	0.063%	0.063%	1.211%	1.211%	0.12	3.93	3.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.49	128.43	0.042%	0.042%	1.392%	1.392%	0.18	4.17	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	125.37	125.31	0.041%	0.041%	1.660%	1.660%	0.28	4.59	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.76	127.70	0.049%	0.049%	1.154%	1.154%	0.34	5.04	5.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.94	101.82	0.112%	0.112%			0.53	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.24	129.08	0.126%	0.126%	3.335%	3.335%	0.63	6.97	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.32	126.00	0.254%	0.254%	4.612%	4.612%	0.75	7.85	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.71	148.60	0.077%	0.077%	4.755%	4.755%	0.86	8.08	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.16	116.80	0.304%	0.304%	9.062%	9.062%	1.21	12.90	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.36	105.69	0.631%	0.631%			1.73	23.06	22.67