

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 March, 2015

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Bond Indices Performance

Index	Close Value 03-Mar-2015	Previous Close Value 02-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.68	122.95	-0.220%	-0.14%	1.73%	1.73%	22.68%	6.10	6.06	0.77
All Bond Index (Return)	196.51	196.92	-0.206%	-0.10%	2.38%	2.38%	96.51%	6.10	6.06	0.77
Under 3 Bond Index (Clean)	96.47	96.49	-0.021%	-0.02%	-0.56%	-0.56%	-3.53%	1.72	1.72	0.02
Under 3 Bond Index (Return)	142.55	142.56	-0.008%	0.03%	0.23%	0.23%	42.55%	1.72	1.72	0.02
Under 5 Bond Index (Clean)	109.17	109.22	-0.051%	-0.04%	0.04%	0.04%	9.17%	3.05	3.04	0.12
Under 5 Bond Index (Return)	165.18	165.24	-0.039%	0.00%	0.78%	0.78%	65.18%	3.05	3.04	0.12
Under 10 Bond Index (Clean)	118.93	119.11	-0.158%	-0.11%	0.86%	0.86%	18.93%	4.52	4.51	0.41
Under 10 Bond Index (Return)	185.43	185.70	-0.144%	-0.07%	1.50%	1.50%	85.43%	4.52	4.51	0.41
5 Plus Bond Index (Clean)	133.47	133.91	-0.324%	-0.20%	2.89%	2.89%	33.47%	7.98	7.91	0.92
5 Plus Bond Index (Return)	220.53	221.21	-0.308%	-0.16%	3.47%	3.47%	120.53%	7.98	7.91	0.92
10 Plus Bond Index (Clean)	146.80	147.43	-0.430%	-0.24%	5.24%	5.24%	46.80%	11.39	11.25	1.25
10 Plus Bond Index (Return)	254.41	255.46	-0.411%	-0.20%	5.87%	5.87%	154.41%	11.39	11.25	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	103.76	4.47	195	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.18	4.02	319	109.20	0.00	8,132	8,553	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.34	2.05	136	116.39	0.00	6,389	7,305	7436
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.98	1.68	136	117.66	0.00	9,256	10,735	10890
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.22	3.11	258	121.33	0.00	7,700	9,103	9342
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.15	2.20	136	128.35	0.00	6,767	8,536	8685
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.25	3.93	319	125.18	0.00	11,609	14,076	14532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.72	1.86	136	127.59	0.00	8,252	10,375	10528
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.62	0.11	48	101.72	0.00	4,000	4,065	4069
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.96	3.72	348	128.68	0.00	5,480	6,847	7051
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.57	3.26	350	125.83	0.00	8,137	9,973	10239
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.93	5.25	355	148.18	0.00	11,745	16,788	17404
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.84	0.74	112	116.58	0.00	4,925	5,705	5741
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.72	0.07	13	105.79	0.00	4,000	4,229	4232

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Bond Index Constituent

Clean Price Performance			Index Price 03-Mar-2015	Previous Index Price 02-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.76	103.79	-0.024%	-0.048%	-1.388%	-1.388%	0.00	0.45	0.45
IE0006857530	0685753	4.6 Treas Bnd 2016	105.18	105.20	-0.016%	-0.024%	-0.747%	-0.747%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.34	114.37	-0.026%	-0.022%	-0.324%	-0.324%	0.03	2.48	2.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.98	116.01	-0.028%	-0.017%	0.261%	0.261%	0.08	3.39	3.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.22	118.29	-0.063%	-0.030%	0.525%	0.525%	0.14	3.93	3.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.15	126.30	-0.123%	-0.119%	0.470%	0.470%	0.21	4.16	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	121.25	121.45	-0.161%	-0.148%	0.895%	0.895%	0.31	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.72	125.91	-0.149%	-0.131%	0.326%	0.326%	0.37	5.04	5.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.62	101.84	-0.213%	-0.108%			0.57	6.81	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.96	125.53	-0.454%	-0.351%	2.399%	2.399%	0.70	6.97	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.57	123.07	-0.406%	-0.169%	3.795%	3.795%	0.80	7.85	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.93	143.47	-0.378%	-0.330%	3.832%	3.832%	0.90	8.07	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.84	116.43	-0.502%	-0.215%	8.156%	8.156%	1.25	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.72	106.29	-0.536%	0.076%			1.75	23.03	22.64

Return Price Performance			Index Price 03-Mar-2015	Previous Index Price 02-Mar-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	108.23	-0.002%	0.081%	0.006%	0.006%	0.00	0.45	0.45
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.21	-0.005%	0.024%	0.013%	0.013%	0.00	1.08	1.08
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.39	116.40	-0.013%	0.030%	0.511%	0.511%	0.03	2.48	2.48
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.66	117.68	-0.017%	0.026%	0.937%	0.937%	0.08	3.39	3.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.33	121.39	-0.052%	0.011%	1.158%	1.158%	0.14	3.93	3.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.35	128.49	-0.108%	-0.066%	1.282%	1.282%	0.21	4.16	4.16
IE0034074488	3407448	4.5 Treas Bnd 2020	125.18	125.37	-0.146%	-0.105%	1.512%	1.512%	0.31	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.59	127.76	-0.135%	-0.086%	1.017%	1.017%	0.37	5.04	5.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.72	101.94	-0.211%	-0.099%			0.57	6.81	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.68	129.24	-0.433%	-0.308%	2.887%	2.887%	0.70	6.97	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.83	126.32	-0.389%	-0.136%	4.205%	4.205%	0.80	7.85	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.18	148.71	-0.355%	-0.278%	4.383%	4.383%	0.90	8.07	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.58	117.16	-0.494%	-0.192%	8.523%	8.523%	1.25	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	106.36	-0.531%	0.097%			1.75	23.03	22.64