

Irish Stock Exchange Daily Bond Index Report

Thursday 5 March, 2015

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Indices Performance

Index	Close Value 05-Mar-2015	Previous Close Value 04-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.89	122.64	0.197%	0.03%	1.90%	1.90%	22.89%	6.11	6.06	0.74
All Bond Index (Return)	196.88	196.48	0.202%	0.09%	2.57%	2.57%	96.88%	6.11	6.06	0.74
Under 3 Bond Index (Clean)	96.42	96.45	-0.032%	-0.07%	-0.61%	-0.61%	-3.58%	1.71	1.71	0.01
Under 3 Bond Index (Return)	142.51	142.54	-0.019%	0.00%	0.21%	0.21%	42.51%	1.71	1.71	0.01
Under 5 Bond Index (Clean)	109.15	109.13	0.022%	-0.06%	0.03%	0.03%	9.15%	3.04	3.03	0.11
Under 5 Bond Index (Return)	165.19	165.13	0.032%	0.01%	0.79%	0.79%	65.19%	3.04	3.03	0.11
Under 10 Bond Index (Clean)	119.02	118.88	0.111%	-0.03%	0.94%	0.94%	19.02%	4.52	4.50	0.39
Under 10 Bond Index (Return)	185.61	185.39	0.118%	0.03%	1.60%	1.60%	85.61%	4.52	4.50	0.39
5 Plus Bond Index (Clean)	133.85	133.45	0.305%	0.09%	3.18%	3.18%	33.85%	7.98	7.91	0.89
5 Plus Bond Index (Return)	221.18	220.51	0.306%	0.13%	3.78%	3.78%	121.18%	7.98	7.91	0.89
10 Plus Bond Index (Clean)	147.51	146.80	0.486%	0.24%	5.75%	5.75%	47.51%	11.41	11.28	1.21
10 Plus Bond Index (Return)	255.66	254.44	0.482%	0.29%	6.39%	6.39%	155.66%	11.41	11.28	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	103.68	4.52	197	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.11	4.05	321	109.16	0.00	8,132	8,547	8876
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.31	2.08	138	116.38	0.00	6,389	7,303	7436
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.94	1.70	138	117.64	0.00	9,256	10,731	10888
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.23	3.13	260	121.36	0.00	7,700	9,104	9345
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.19	2.23	138	128.42	0.00	6,767	8,539	8690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.29	3.96	321	125.24	0.00	11,609	14,080	14539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.81	1.89	138	127.70	0.00	8,252	10,382	10538
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.97	0.11	50	102.08	0.00	4,000	4,079	4083
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.36	3.74	350	129.10	0.00	5,480	6,869	7074
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.93	3.28	352	126.21	0.00	8,137	10,003	10270
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.32	5.28	357	148.60	0.00	11,745	16,833	17453
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.49	0.75	114	117.24	0.00	4,925	5,737	5774
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.04	0.08	15	107.12	0.00	4,000	4,282	4285

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Bond Index Constituent

Clean Price Performance			Index Price 05-Mar-2015	Previous Index Price 04-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	103.68	103.74	-0.059%	-0.128%	-1.466%	-1.466%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	105.11	105.16	-0.048%	-0.093%	-0.816%	-0.816%	0.00	1.07	1.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.31	114.32	-0.013%	-0.051%	-0.353%	-0.353%	0.02	2.47	2.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.94	115.94	0.002%	-0.052%	0.226%	0.226%	0.08	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.23	118.16	0.062%	-0.019%	0.536%	0.536%	0.12	3.92	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.19	126.06	0.103%	-0.083%	0.506%	0.506%	0.19	4.15	4.15
IE0034074488	3407448	4.5 Treas Bnd 2020	121.29	121.18	0.091%	-0.119%	0.924%	0.924%	0.30	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.81	125.68	0.106%	-0.064%	0.393%	0.393%	0.35	5.03	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.97	101.65	0.312%	0.233%			0.51	6.80	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.36	125.01	0.284%	-0.030%	2.729%	2.729%	0.65	6.96	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.93	122.52	0.341%	0.126%	4.103%	4.103%	0.76	7.84	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.32	142.85	0.326%	-0.061%	4.112%	4.112%	0.87	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.49	115.87	0.538%	0.343%	8.761%	8.761%	1.21	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.04	105.93	1.048%	1.323%			1.70	23.07	22.69

Return Price Performance			Index Price 05-Mar-2015	Previous Index Price 04-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	108.19	108.23	-0.035%	0.047%	-0.028%	-0.028%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	109.16	109.19	-0.035%	-0.020%	-0.031%	-0.031%	0.00	1.07	1.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.38	116.38	0.000%	0.028%	0.509%	0.509%	0.02	2.47	2.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.64	117.63	0.012%	0.012%	0.923%	0.923%	0.08	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.36	121.28	0.070%	0.041%	1.189%	1.189%	0.12	3.92	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.42	128.28	0.114%	-0.006%	1.343%	1.343%	0.19	4.15	4.15
IE0034074488	3407448	4.5 Treas Bnd 2020	125.24	125.12	0.098%	-0.057%	1.560%	1.560%	0.30	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.70	127.55	0.114%	0.002%	1.106%	1.106%	0.35	5.03	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.08	101.76	0.314%	0.247%			0.51	6.80	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.10	128.74	0.284%	0.020%	3.226%	3.226%	0.65	6.96	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.21	125.79	0.339%	0.167%	4.521%	4.521%	0.76	7.84	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	148.60	148.12	0.324%	0.001%	4.675%	4.675%	0.87	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.24	116.61	0.539%	0.374%	9.138%	9.138%	1.21	12.89	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.12	106.00	1.053%	1.354%			1.70	23.07	22.69