

Irish Stock Exchange Daily Bond Index Report

Monday 9 March, 2015

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Bond Indices Performance

Index	Close Value 09-Mar-2015	Previous Close Value 06-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.19	123.10	0.072%	0.27%	2.15%	2.15%	23.19%	6.12	6.08	0.70
All Bond Index (Return)	197.42	197.23	0.099%	0.36%	2.86%	2.86%	97.42%	6.12	6.08	0.70
Under 3 Bond Index (Clean)	96.42	96.41	0.013%	-0.08%	-0.61%	-0.61%	-3.58%	1.70	1.70	0.00
Under 3 Bond Index (Return)	142.58	142.51	0.051%	0.05%	0.25%	0.25%	42.58%	1.70	1.70	0.00
Under 5 Bond Index (Clean)	109.23	109.19	0.040%	0.02%	0.10%	0.10%	9.23%	3.03	3.03	0.08
Under 5 Bond Index (Return)	165.39	165.26	0.073%	0.13%	0.91%	0.91%	65.39%	3.03	3.03	0.08
Under 10 Bond Index (Clean)	119.18	119.12	0.053%	0.10%	1.08%	1.08%	19.18%	4.51	4.50	0.35
Under 10 Bond Index (Return)	185.93	185.78	0.082%	0.20%	1.78%	1.78%	85.93%	4.51	4.50	0.35
5 Plus Bond Index (Clean)	134.32	134.19	0.092%	0.43%	3.54%	3.54%	34.32%	8.00	7.93	0.85
5 Plus Bond Index (Return)	222.00	221.75	0.115%	0.51%	4.16%	4.16%	122.00%	8.00	7.93	0.85
10 Plus Bond Index (Clean)	148.39	148.19	0.135%	0.84%	6.38%	6.38%	48.39%	11.45	11.32	1.16
10 Plus Bond Index (Return)	257.23	256.83	0.156%	0.90%	7.04%	7.04%	157.23%	11.45	11.32	1.16

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	103.63	4.61	201	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.10	4.10	325	109.19	0.00	8,132	8,546	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.32	2.14	142	116.46	0.00	6,389	7,304	7441
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.03	1.75	142	117.78	0.00	9,256	10,740	10901
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.39	3.18	264	121.57	0.00	7,700	9,116	9361
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.39	2.30	142	128.68	0.00	6,767	8,552	8707
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.50	4.01	325	125.50	0.00	11,609	14,104	14569
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.01	1.95	142	127.96	0.00	8,252	10,398	10559
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.25	0.12	54	102.36	0.00	4,000	4,090	4095
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.66	3.78	354	129.44	0.00	5,480	6,885	7093
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.19	3.32	356	126.51	0.00	8,137	10,024	10294
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.69	5.34	361	149.03	0.00	11,745	16,877	17504
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.28	0.78	118	118.06	0.00	4,925	5,776	5814
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.95	0.10	19	109.05	0.00	4,000	4,358	4362

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Bond Index Constituent

Clean Price Performance			Index Price 09-Mar-2015	Previous Index Price 06-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	103.63	103.65	-0.022%	-0.178%	-1.516%	-1.516%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	105.10	105.09	0.002%	-0.107%	-0.830%	-0.830%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.32	114.28	0.028%	-0.042%	-0.344%	-0.344%	0.01	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.03	115.92	0.095%	0.028%	0.307%	0.307%	0.05	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.39	118.36	0.023%	0.118%	0.673%	0.673%	0.09	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.39	126.34	0.037%	0.069%	0.659%	0.659%	0.15	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	121.50	121.46	0.029%	0.056%	1.101%	1.101%	0.26	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.01	125.98	0.028%	0.097%	0.555%	0.555%	0.31	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.25	102.14	0.100%	0.508%			0.47	6.80	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.66	125.55	0.088%	0.206%	2.971%	2.971%	0.61	6.96	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.19	123.04	0.128%	0.338%	4.323%	4.323%	0.73	7.83	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.69	143.56	0.089%	0.199%	4.383%	4.383%	0.83	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.28	117.05	0.196%	1.025%	9.500%	9.500%	1.15	12.89	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.95	108.70	0.230%	3.133%			1.62	23.14	22.77

Return Price Performance			Index Price 09-Mar-2015	Previous Index Price 06-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	108.19	0.042%	0.083%	0.008%	0.008%	0.00	0.44	0.44
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.15	0.037%	0.013%	0.002%	0.002%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.38	0.067%	0.089%	0.570%	0.570%	0.01	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.78	117.64	0.125%	0.133%	1.045%	1.045%	0.05	3.38	3.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.57	121.51	0.052%	0.214%	1.364%	1.364%	0.09	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.68	128.58	0.075%	0.194%	1.546%	1.546%	0.15	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	125.50	125.43	0.057%	0.152%	1.772%	1.772%	0.26	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.96	127.88	0.059%	0.203%	1.310%	1.310%	0.31	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.36	102.25	0.107%	0.529%			0.47	6.80	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.44	129.30	0.110%	0.282%	3.497%	3.497%	0.61	6.96	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.51	126.32	0.147%	0.403%	4.768%	4.768%	0.73	7.83	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	149.03	148.86	0.116%	0.291%	4.979%	4.979%	0.83	8.06	8.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.06	117.81	0.212%	1.075%	9.900%	9.900%	1.15	12.89	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.05	108.79	0.245%	3.184%			1.62	23.14	22.77