

# Irish Stock Exchange Daily Bond Index Report

Tuesday 10 March, 2015

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## Bond Indices Performance

Index	Close Value 10-Mar-2015	Previous Close Value 09-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.78	123.19	0.480%	0.76%	2.64%	2.64%	23.78%	6.15	6.11	0.63
All Bond Index (Return)	198.37	197.42	0.478%	0.84%	3.35%	3.35%	98.37%	6.15	6.11	0.63
Under 3 Bond Index (Clean)	96.44	96.42	0.018%	-0.06%	-0.60%	-0.60%	-3.56%	1.70	1.70	0.00
Under 3 Bond Index (Return)	142.62	142.58	0.029%	0.08%	0.28%	0.28%	42.62%	1.70	1.70	0.00
Under 5 Bond Index (Clean)	109.34	109.23	0.095%	0.11%	0.20%	0.20%	9.34%	3.03	3.03	0.04
Under 5 Bond Index (Return)	165.56	165.39	0.104%	0.23%	1.01%	1.01%	65.56%	3.03	3.03	0.04
Under 10 Bond Index (Clean)	119.46	119.18	0.232%	0.34%	1.31%	1.31%	19.46%	4.51	4.50	0.30
Under 10 Bond Index (Return)	186.37	185.93	0.236%	0.44%	2.02%	2.02%	86.37%	4.51	4.50	0.30
5 Plus Bond Index (Clean)	135.28	134.32	0.714%	1.15%	4.28%	4.28%	35.28%	8.04	7.98	0.76
5 Plus Bond Index (Return)	223.57	222.00	0.706%	1.22%	4.90%	4.90%	123.57%	8.04	7.98	0.76
10 Plus Bond Index (Clean)	150.32	148.39	1.303%	2.15%	7.76%	7.76%	50.32%	11.53	11.41	1.05
10 Plus Bond Index (Return)	260.52	257.23	1.280%	2.19%	8.41%	8.41%	160.52%	11.53	11.41	1.05

## 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	103.61	4.63	202	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.09	4.11	326	109.20	0.00	8,132	8,546	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.37	2.16	143	116.52	0.00	6,389	7,307	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.17	1.76	143	117.93	0.00	9,256	10,752	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.56	3.20	265	121.76	0.00	7,700	9,129	9375
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.58	2.31	143	128.89	0.00	6,767	8,565	8722
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.74	4.02	326	125.76	0.00	11,609	14,133	14599
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.30	1.96	143	128.26	0.00	8,252	10,423	10584
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.64	0.12	55	102.76	0.00	4,000	4,106	4111
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.28	3.79	355	130.08	0.00	5,480	6,920	7128
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.97	3.33	357	127.30	0.00	8,137	10,087	10358
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.71	5.36	362	150.07	0.00	11,745	16,997	17626
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.16	0.78	119	119.94	0.00	4,925	5,868	5907
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	112.44	0.11	20	112.55	0.00	4,000	4,498	4502



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Mar-2015	Previous Index Price 09-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	103.61	103.63	-0.021%	-0.199%	-1.537%	-1.537%	0.00	0.43	0.43
IE0006857530	0685753	4.6 Treas Bnd 2016	105.09	105.10	-0.005%	-0.112%	-0.835%	-0.835%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.37	114.32	0.044%	0.002%	-0.301%	-0.301%	0.00	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.17	116.03	0.116%	0.145%	0.424%	0.424%	0.01	3.37	3.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.56	118.39	0.146%	0.265%	0.821%	0.821%	0.05	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.58	126.39	0.157%	0.226%	0.816%	0.816%	0.11	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	121.74	121.50	0.202%	0.258%	1.305%	1.305%	0.21	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.30	126.01	0.233%	0.330%	0.788%	0.788%	0.26	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.64	102.25	0.389%	0.899%			0.42	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.28	125.66	0.497%	0.704%	3.483%	3.483%	0.54	6.96	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.97	123.19	0.631%	0.971%	4.981%	4.981%	0.65	7.84	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.71	143.69	0.711%	0.911%	5.125%	5.125%	0.75	8.07	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.16	117.28	1.599%	2.640%	11.251%	11.251%	1.03	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.44	108.95	3.203%	6.437%			1.48	23.26	22.92

Return Price Performance			Index Price 10-Mar-2015	Previous Index Price 09-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	0.001%	0.084%	0.009%	0.009%	0.00	0.43	0.43
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.19	0.006%	0.019%	0.008%	0.008%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.46	0.056%	0.144%	0.626%	0.626%	0.00	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.78	0.126%	0.258%	1.172%	1.172%	0.01	3.37	3.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.76	121.57	0.152%	0.367%	1.518%	1.518%	0.05	3.91	3.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.89	128.68	0.166%	0.361%	1.715%	1.715%	0.11	4.15	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	125.76	125.50	0.206%	0.358%	1.981%	1.981%	0.21	4.57	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.26	127.96	0.239%	0.442%	1.552%	1.552%	0.26	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.76	102.36	0.391%	0.922%			0.42	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	130.08	129.44	0.491%	0.775%	4.005%	4.005%	0.54	6.96	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	127.30	126.51	0.621%	1.027%	5.419%	5.419%	0.65	7.84	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	150.07	149.03	0.697%	0.990%	5.710%	5.710%	0.75	8.07	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.94	118.06	1.593%	2.686%	11.651%	11.651%	1.03	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.55	109.05	3.206%	6.492%			1.48	23.26	22.92