

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 March, 2015

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Bond Indices Performance

Index	Close Value 11-Mar-2015	Previous Close Value 10-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.99	123.78	0.174%	0.93%	2.82%	2.82%	23.99%	6.21	6.17	0.60
All Bond Index (Return)	198.72	198.37	0.179%	1.02%	3.53%	3.53%	98.72%	6.21	6.17	0.60
Under 3 Bond Index (Clean)	96.43	96.44	-0.008%	-0.07%	-0.61%	-0.61%	-3.57%	1.70	1.70	0.00
Under 3 Bond Index (Return)	142.63	142.62	0.004%	0.08%	0.29%	0.29%	42.63%	1.70	1.70	0.00
Under 5 Bond Index (Clean)	109.34	109.34	0.006%	0.12%	0.20%	0.20%	9.34%	3.03	3.03	0.04
Under 5 Bond Index (Return)	165.59	165.56	0.018%	0.25%	1.03%	1.03%	65.59%	3.03	3.03	0.04
Under 10 Bond Index (Clean)	119.50	119.46	0.035%	0.37%	1.35%	1.35%	19.50%	4.51	4.50	0.29
Under 10 Bond Index (Return)	186.45	186.37	0.045%	0.48%	2.06%	2.06%	86.45%	4.51	4.50	0.29
5 Plus Bond Index (Clean)	135.65	135.28	0.276%	1.43%	4.57%	4.57%	35.65%	8.13	8.08	0.73
5 Plus Bond Index (Return)	224.19	223.57	0.278%	1.50%	5.19%	5.19%	124.19%	8.13	8.08	0.73
10 Plus Bond Index (Clean)	151.27	150.32	0.631%	2.80%	8.45%	8.45%	51.27%	11.76	11.64	1.00
10 Plus Bond Index (Return)	262.15	260.52	0.624%	2.83%	9.09%	9.09%	162.15%	11.76	11.64	1.00

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	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.58	4.65	203	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.08	4.12	327	109.20	0.00	8,132	8,545	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.36	2.17	144	116.53	0.00	6,389	7,307	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.17	1.78	144	117.95	0.00	9,256	10,752	10917
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.59	3.21	266	121.80	0.00	7,700	9,131	9378
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.61	2.33	144	128.94	0.00	6,767	8,567	8725
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.75	4.03	327	125.79	0.00	11,609	14,134	14602
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.32	1.97	144	128.30	0.00	8,252	10,424	10587
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.73	0.12	56	102.85	0.00	4,000	4,109	4114
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.44	3.80	356	130.24	0.00	5,480	6,928	7137
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.14	3.34	358	127.48	0.00	8,137	10,101	10373
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.13	5.37	363	150.50	0.00	11,745	17,046	17677
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.13	0.79	120	120.92	0.00	4,925	5,916	5955
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.33	0.12	21	114.45	0.00	4,000	4,573	4578

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Bond Index Constituent

Clean Price Performance			Index Price 11-Mar-2015	Previous Index Price 10-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	103.58	103.61	-0.021%	-0.221%	-1.558%	-1.558%	0.00	0.43	0.43
IE0006857530	0685753	4.6 Treas Bnd 2016	105.08	105.09	-0.014%	-0.126%	-0.849%	-0.849%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.36	114.37	-0.002%	0.000%	-0.303%	-0.303%	0.00	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.17	116.17	0.004%	0.149%	0.428%	0.428%	0.01	3.37	3.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.59	118.56	0.021%	0.286%	0.842%	0.842%	0.04	3.91	3.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.61	126.58	0.020%	0.245%	0.836%	0.836%	0.10	4.14	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	121.75	121.74	0.008%	0.266%	1.313%	1.313%	0.21	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.32	126.30	0.016%	0.346%	0.804%	0.804%	0.26	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.73	102.64	0.083%	0.983%			0.40	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.44	126.28	0.123%	0.828%	3.610%	3.610%	0.53	6.95	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.14	123.97	0.137%	1.109%	5.125%	5.125%	0.64	7.83	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.13	144.71	0.289%	1.203%	5.429%	5.429%	0.71	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.13	119.16	0.818%	3.480%	12.161%	12.161%	0.97	12.92	12.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.33	112.44	1.684%	8.229%			1.41	23.32	23.00

Return Price Performance			Index Price 11-Mar-2015	Previous Index Price 10-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	108.24	108.23	0.001%	0.085%	0.010%	0.010%	0.00	0.43	0.43
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.20	-0.002%	0.017%	0.006%	0.006%	0.00	1.06	1.06
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.52	0.011%	0.156%	0.637%	0.637%	0.00	2.46	2.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.95	117.93	0.014%	0.273%	1.186%	1.186%	0.01	3.37	3.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.80	121.76	0.031%	0.398%	1.550%	1.550%	0.04	3.91	3.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.94	128.89	0.033%	0.393%	1.748%	1.748%	0.10	4.14	4.14
IE0034074488	3407448	4.5 Treas Bnd 2020	125.79	125.76	0.018%	0.376%	2.000%	2.000%	0.21	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.30	128.26	0.027%	0.470%	1.580%	1.580%	0.26	5.02	5.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	102.76	0.086%	1.009%			0.40	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	130.24	130.08	0.128%	0.903%	4.138%	4.138%	0.53	6.95	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	127.48	127.30	0.141%	1.170%	5.568%	5.568%	0.64	7.83	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	150.50	150.07	0.288%	1.281%	6.014%	6.014%	0.71	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.92	119.94	0.819%	3.527%	12.566%	12.566%	0.97	12.92	12.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.45	112.55	1.686%	8.288%			1.41	23.32	23.00