

Irish Stock Exchange Daily Bond Index Report

Thursday 12 March, 2015

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Bond Indices Performance

Index	Close Value 12-Mar-2015	Previous Close Value 11-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.87	123.99	-0.101%	0.83%	2.71%	2.71%	23.87%	6.21	6.17	0.62
All Bond Index (Return)	198.55	198.72	-0.089%	0.93%	3.44%	3.44%	98.55%	6.21	6.17	0.62
Under 3 Bond Index (Clean)	96.38	96.43	-0.047%	-0.12%	-0.65%	-0.65%	-3.62%	1.69	1.69	0.00
Under 3 Bond Index (Return)	142.58	142.63	-0.033%	0.05%	0.25%	0.25%	42.58%	1.69	1.69	0.00
Under 5 Bond Index (Clean)	109.27	109.34	-0.066%	0.05%	0.14%	0.14%	9.27%	3.02	3.02	0.05
Under 5 Bond Index (Return)	165.50	165.59	-0.053%	0.20%	0.98%	0.98%	65.50%	3.02	3.02	0.05
Under 10 Bond Index (Clean)	119.36	119.50	-0.113%	0.26%	1.23%	1.23%	19.36%	4.50	4.49	0.31
Under 10 Bond Index (Return)	186.26	186.45	-0.101%	0.38%	1.96%	1.96%	86.26%	4.50	4.49	0.31
5 Plus Bond Index (Clean)	135.48	135.65	-0.122%	1.30%	4.44%	4.44%	35.48%	8.14	8.08	0.75
5 Plus Bond Index (Return)	223.94	224.19	-0.111%	1.38%	5.07%	5.07%	123.94%	8.14	8.08	0.75
10 Plus Bond Index (Clean)	151.18	151.27	-0.061%	2.74%	8.38%	8.38%	51.18%	11.77	11.65	1.00
10 Plus Bond Index (Return)	262.01	262.15	-0.051%	2.78%	9.03%	9.03%	162.01%	11.77	11.65	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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.52	4.68	204	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.04	4.13	328	109.17	0.00	8,132	8,542	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.30	2.19	145	116.48	0.00	6,389	7,303	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	1.79	145	117.90	0.00	9,256	10,746	10912
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.48	3.22	267	121.70	0.00	7,700	9,123	9371
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.50	2.34	145	128.84	0.00	6,767	8,560	8718
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.63	4.04	328	125.67	0.00	11,609	14,119	14589
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.24	1.99	145	128.22	0.00	8,252	10,417	10581
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.51	0.13	57	102.63	0.00	4,000	4,100	4105
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.20	3.82	357	130.01	0.00	5,480	6,915	7124
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.79	3.34	359	127.13	0.00	8,137	10,072	10344
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.75	5.39	364	150.13	0.00	11,745	17,001	17634
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.02	0.80	121	120.82	0.00	4,925	5,911	5950
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.16	0.12	22	115.28	0.00	5,000	4,607	4611

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Bond Index Constituent

Clean Price Performance			Index Price 12-Mar-2015	Previous Index Price 11-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	103.52	103.58	-0.059%	-0.279%	-1.616%	-1.616%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	105.04	105.08	-0.035%	-0.162%	-0.884%	-0.884%	0.00	1.05	1.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.30	114.36	-0.059%	-0.059%	-0.362%	-0.362%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	116.17	-0.056%	0.093%	0.372%	0.372%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.48	118.59	-0.094%	0.192%	0.747%	0.747%	0.05	3.90	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.50	126.61	-0.085%	0.160%	0.750%	0.750%	0.11	4.14	4.13
IE0034074488	3407448	4.5 Treas Bnd 2020	121.63	121.75	-0.105%	0.161%	1.207%	1.207%	0.22	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.24	126.32	-0.067%	0.278%	0.737%	0.737%	0.27	5.01	5.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.51	102.73	-0.215%	0.766%			0.44	6.84	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.20	126.44	-0.191%	0.636%	3.412%	3.412%	0.55	6.95	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.79	124.14	-0.286%	0.820%	4.824%	4.824%	0.67	7.82	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.75	145.13	-0.262%	0.938%	5.153%	5.153%	0.74	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.02	120.13	-0.089%	3.388%	12.061%	12.061%	0.97	12.91	12.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.16	114.33	0.726%	9.015%			1.38	23.34	23.03

Return Price Performance			Index Price 12-Mar-2015	Previous Index Price 11-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	108.20	108.24	-0.035%	0.050%	-0.025%	-0.025%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.20	-0.022%	-0.005%	-0.016%	-0.016%	0.00	1.05	1.05
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.48	116.53	-0.045%	0.110%	0.592%	0.592%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.90	117.95	-0.044%	0.229%	1.142%	1.142%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.70	121.80	-0.081%	0.317%	1.467%	1.467%	0.05	3.90	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.84	128.94	-0.071%	0.322%	1.675%	1.675%	0.11	4.14	4.13
IE0034074488	3407448	4.5 Treas Bnd 2020	125.67	125.79	-0.092%	0.283%	1.906%	1.906%	0.22	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.22	128.30	-0.056%	0.413%	1.523%	1.523%	0.27	5.01	5.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.63	102.85	-0.213%	0.794%			0.44	6.84	6.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	130.01	130.24	-0.177%	0.725%	3.954%	3.954%	0.55	6.95	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	127.13	127.48	-0.271%	0.895%	5.281%	5.281%	0.67	7.82	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	150.13	150.50	-0.243%	1.035%	5.757%	5.757%	0.74	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.82	120.92	-0.083%	3.441%	12.472%	12.472%	0.97	12.91	12.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.28	114.45	0.730%	9.079%			1.38	23.34	23.03