

Irish Stock Exchange Daily Bond Index Report

Friday 13 March, 2015

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Bond Indices Performance

Index	Close Value 13-Mar-2015	Previous Close Value 12-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.72	123.87	-0.119%	0.71%	2.59%	2.59%	23.72%	5.14	5.11	0.44
All Bond Index (Return)	198.33	198.55	-0.106%	0.83%	3.33%	3.33%	98.33%	5.14	5.11	0.44
Under 3 Bond Index (Clean)	96.37	96.38	-0.011%	-0.13%	-0.66%	-0.66%	-3.63%	1.68	1.68	0.00
Under 3 Bond Index (Return)	142.58	142.58	0.001%	0.05%	0.25%	0.25%	42.58%	1.68	1.68	0.00
Under 5 Bond Index (Clean)	109.24	109.27	-0.031%	0.02%	0.11%	0.11%	9.24%	3.01	3.01	0.05
Under 5 Bond Index (Return)	165.47	165.50	-0.019%	0.18%	0.96%	0.96%	65.47%	3.01	3.01	0.05
Under 10 Bond Index (Clean)	119.26	119.36	-0.085%	0.17%	1.15%	1.15%	19.26%	4.52	4.51	0.33
Under 10 Bond Index (Return)	186.13	186.26	-0.074%	0.31%	1.88%	1.88%	86.13%	4.52	4.51	0.33
5 Plus Bond Index (Clean)	135.24	135.48	-0.181%	1.12%	4.25%	4.25%	35.24%	6.63	6.60	0.57
5 Plus Bond Index (Return)	223.56	223.94	-0.167%	1.21%	4.90%	4.90%	123.56%	6.63	6.60	0.57
10 Plus Bond Index (Clean)	150.73	151.18	-0.297%	2.43%	8.06%	8.06%	50.73%	8.35	8.29	0.77
10 Plus Bond Index (Return)	261.29	262.01	-0.276%	2.50%	8.73%	8.73%	161.29%	8.35	8.29	0.77

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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.24	0.80	122	120.04	0.00	4,925	5,873	5912
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.67	0.13	23	114.80	0.00	5,000	5,734	5740
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.50	4.70	205	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.02	4.15	329	109.17	0.00	8,132	8,540	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.29	2.20	146	116.49	0.00	6,389	7,302	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.09	1.80	146	117.89	0.00	9,256	10,745	10911
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.41	3.23	268	121.64	0.00	7,700	9,118	9366
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.43	2.36	146	128.79	0.00	6,767	8,555	8715
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.54	4.06	329	125.59	0.00	11,609	14,109	14580
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.14	2.00	146	128.14	0.00	8,252	10,409	10574
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.39	0.13	58	102.52	0.00	4,000	4,096	4101
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.93	3.83	358	129.76	0.00	5,480	6,900	7110
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.48	3.35	360	126.84	0.00	8,137	10,048	10321
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.32	0.00	0	144.32	5.40	11,745	16,951	17585

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Bond Index Constituent

Clean Price Performance			Index Price 13-Mar-2015	Previous Index Price 12-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.24	120.02	-0.652%	2.713%	11.330%	11.330%	1.02	12.90	12.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.67	115.16	-0.425%	8.551%			1.40	23.32	23.00
IE0004680173	0468017	8.25 Treas Bnd 2015	103.50	103.52	-0.025%	-0.304%	-1.640%	-1.640%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	105.02	105.04	-0.014%	-0.176%	-0.898%	-0.898%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.30	-0.009%	-0.068%	-0.370%	-0.370%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.09	116.11	-0.017%	0.076%	0.354%	0.354%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.41	118.48	-0.057%	0.135%	0.690%	0.690%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.43	126.50	-0.057%	0.103%	0.693%	0.693%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.63	-0.074%	0.086%	1.132%	1.132%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	126.24	-0.082%	0.196%	0.654%	0.654%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.39	102.51	-0.116%	0.649%			0.45	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.93	126.20	-0.212%	0.423%	3.193%	3.193%	0.58	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.48	123.79	-0.244%	0.574%	4.569%	4.569%	0.70	8.03	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.32	144.75	-0.297%	0.638%	4.840%	4.840%	0.77	8.35	8.29

Return Price Performance			Index Price 13-Mar-2015	Previous Index Price 12-Mar-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.04	120.82	-0.643%	2.776%	11.749%	11.749%	1.02	12.90	12.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.80	115.28	-0.421%	8.620%			1.40	23.32	23.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.20	-0.003%	0.047%	-0.028%	-0.028%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	109.17	-0.003%	-0.007%	-0.018%	-0.018%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	116.48	0.004%	0.114%	0.596%	0.596%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.89	117.90	-0.007%	0.222%	1.135%	1.135%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.64	121.70	-0.045%	0.271%	1.422%	1.422%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.79	128.84	-0.043%	0.278%	1.631%	1.631%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	125.59	125.67	-0.062%	0.221%	1.842%	1.842%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.14	128.22	-0.069%	0.344%	1.452%	1.452%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.52	102.63	-0.114%	0.679%			0.45	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.76	130.01	-0.198%	0.526%	3.748%	3.748%	0.58	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.84	127.13	-0.230%	0.663%	5.038%	5.038%	0.70	8.03	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.32	150.13	-3.873%	-2.878%	1.661%	1.661%	0.77	8.35	8.29