

Irish Stock Exchange Daily Bond Index Report

Monday 16 March, 2015

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Bond Indices Performance

Index	Close Value 16-Mar-2015	Previous Close Value 13-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.67	123.72	-0.037%	0.67%	2.55%	2.55%	23.67%	5.11	5.09	0.45
All Bond Index (Return)	198.32	198.33	-0.007%	0.82%	3.33%	3.33%	98.32%	5.11	5.09	0.45
Under 3 Bond Index (Clean)	96.37	96.37	-0.001%	-0.13%	-0.66%	-0.66%	-3.63%	1.68	1.68	0.00
Under 3 Bond Index (Return)	142.63	142.58	0.035%	0.08%	0.29%	0.29%	42.63%	1.68	1.68	0.00
Under 5 Bond Index (Clean)	109.24	109.24	-0.002%	0.02%	0.10%	0.10%	9.24%	3.01	3.01	0.05
Under 5 Bond Index (Return)	165.52	165.47	0.032%	0.21%	0.99%	0.99%	65.52%	3.01	3.01	0.05
Under 10 Bond Index (Clean)	119.23	119.26	-0.023%	0.15%	1.12%	1.12%	19.23%	5.11	5.09	0.45
Under 10 Bond Index (Return)	186.12	186.13	-0.006%	0.30%	1.88%	1.88%	86.12%	5.11	5.09	0.45
5 Plus Bond Index (Clean)	135.15	135.24	-0.062%	1.06%	4.18%	4.18%	35.15%	6.61	6.57	0.58
5 Plus Bond Index (Return)	223.49	223.56	-0.034%	1.18%	4.86%	4.86%	123.49%	6.61	6.57	0.58
10 Plus Bond Index (Clean)		150.73								
10 Plus Bond Index (Return)		261.29								

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	119.13	0.82	125	119.95	0.00	4,925	5,867	5907
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.23	0.14	26	115.37	0.00	5,000	5,761	5768
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.47	4.77	208	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.02	4.18	332	109.20	0.00	8,132	8,540	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.29	2.25	149	116.54	0.00	6,389	7,302	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.10	1.84	149	117.93	0.00	9,256	10,745	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.41	3.27	271	121.68	0.00	7,700	9,118	9369
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.41	2.41	149	128.81	0.00	6,767	8,553	8716
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.52	4.09	332	125.61	0.00	11,609	14,106	14582
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.09	2.04	149	128.13	0.00	8,252	10,405	10573
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.34	0.00	1	102.34	0.13	4,000	4,094	4099
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.84	3.86	361	129.70	0.00	5,480	6,895	7107
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.39	3.38	363	126.77	0.00	8,137	10,040	10316
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.16	0.04	3	144.20	0.00	11,745	16,932	16937

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Bond Index Constituent

Clean Price Performance			Index Price 16-Mar-2015	Previous Index Price 13-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	119.13	119.24	-0.096%	2.614%	11.223%	11.223%	1.03	12.89	12.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.23	114.67	0.481%	9.073%			1.38	23.34	23.02
IE0004680173	0468017	8.25 Treas Bnd 2015	103.47	103.50	-0.021%	-0.326%	-1.661%	-1.661%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	105.02	105.02	-0.008%	-0.183%	-0.906%	-0.906%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.29	0.006%	-0.062%	-0.364%	-0.364%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.10	116.09	0.006%	0.082%	0.360%	0.360%	0.01	3.36	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.41	118.41	0.003%	0.138%	0.693%	0.693%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.41	126.43	-0.018%	0.085%	0.675%	0.675%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	121.52	121.54	-0.016%	0.070%	1.115%	1.115%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.09	126.14	-0.036%	0.160%	0.618%	0.618%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.39	-0.047%	0.602%			0.46	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.84	125.93	-0.071%	0.351%	3.120%	3.120%	0.59	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.39	123.48	-0.073%	0.501%	4.492%	4.492%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.16	144.32	-0.109%	0.528%	4.726%	4.726%	0.78	8.35	8.28

Return Price Performance			Index Price 16-Mar-2015	Previous Index Price 13-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	119.95	120.04	-0.079%	2.694%	11.661%	11.661%	1.03	12.89	12.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.37	114.80	0.495%	9.157%			1.38	23.34	23.02
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	108.19	0.043%	0.091%	0.016%	0.016%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.17	0.027%	0.020%	0.009%	0.009%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.54	116.49	0.045%	0.159%	0.641%	0.641%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.89	0.037%	0.259%	1.173%	1.173%	0.01	3.36	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.68	121.64	0.032%	0.303%	1.454%	1.454%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.81	128.79	0.019%	0.297%	1.651%	1.651%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	125.61	125.59	0.014%	0.235%	1.856%	1.856%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.13	128.14	-0.003%	0.341%	1.449%	1.449%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.52	-0.169%	0.509%			0.46	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.70	129.76	-0.045%	0.481%	3.702%	3.702%	0.59	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.77	126.84	-0.049%	0.613%	4.987%	4.987%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.20	144.32	-0.079%	-2.955%	1.581%	1.581%	0.78	8.35	8.28