

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 March, 2015

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 17-Mar-2015	Previous Close Value 16-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	123.67	0.000%	0.67%	2.55%	2.55%	23.67%	5.11	5.09	0.45
All Bond Index (Return)	198.33	198.32	0.005%	0.83%	3.33%	3.33%	98.33%	5.11	5.09	0.45
Under 3 Bond Index (Clean)	96.37	96.37	0.000%	-0.13%	-0.66%	-0.66%	-3.63%	1.68	1.68	0.00
Under 3 Bond Index (Return)	142.63	142.63	0.000%	0.08%	0.29%	0.29%	42.63%	1.68	1.68	0.00
Under 5 Bond Index (Clean)	109.24	109.24	0.000%	0.02%	0.10%	0.10%	9.24%	3.01	3.01	0.05
Under 5 Bond Index (Return)	165.52	165.52	0.000%	0.21%	0.99%	0.99%	65.52%	3.01	3.01	0.05
Under 10 Bond Index (Clean)	119.23	119.23	0.000%	0.15%	1.12%	1.12%	19.23%	5.11	5.09	0.45
Under 10 Bond Index (Return)	186.12	186.12	0.005%	0.31%	1.88%	1.88%	86.12%	5.11	5.09	0.45
5 Plus Bond Index (Clean)	135.15	135.15	0.000%	1.06%	4.18%	4.18%	35.15%	6.61	6.57	0.58
5 Plus Bond Index (Return)	223.51	223.49	0.008%	1.19%	4.87%	4.87%	123.51%	6.61	6.57	0.58
10 Plus Bond Index (Clean)										
10 Plus Bond Index (Return)										

## 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 17-Mar-2015	Previous Index Price 16-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	119.13	0.000%	2.614%	11.223%	11.223%	1.03	12.89	12.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.23	115.23	0.000%	9.073%			1.38	23.34	23.02
IE0004680173	0468017	8.25 Treas Bnd 2015	103.47	103.47	0.000%	-0.326%	-1.661%	-1.661%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	105.02	105.02	0.000%	-0.183%	-0.906%	-0.906%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.29	0.000%	-0.062%	-0.364%	-0.364%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.10	116.10	0.000%	0.082%	0.360%	0.360%	0.01	3.36	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.41	118.41	0.000%	0.138%	0.693%	0.693%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.41	126.41	0.000%	0.085%	0.675%	0.675%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	121.52	121.52	0.000%	0.070%	1.115%	1.115%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.09	126.09	0.000%	0.160%	0.618%	0.618%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.34	0.000%	0.602%			0.46	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.84	125.84	0.000%	0.351%	3.120%	3.120%	0.59	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.39	123.39	0.000%	0.501%	4.492%	4.492%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.16	144.16	0.000%	0.528%	4.726%	4.726%	0.78	8.35	8.28

Return Price Performance			Index Price 17-Mar-2015	Previous Index Price 16-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	119.95	0.000%	2.694%	11.661%	11.661%	1.03	12.89	12.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.37	115.37	0.000%	9.157%			1.38	23.34	23.02
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	108.24	0.000%	0.091%	0.016%	0.016%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.20	0.000%	0.020%	0.009%	0.009%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.54	116.54	0.000%	0.159%	0.641%	0.641%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.93	0.000%	0.259%	1.173%	1.173%	0.01	3.36	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.68	121.68	0.000%	0.303%	1.454%	1.454%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.81	128.81	0.000%	0.297%	1.651%	1.651%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	125.61	125.61	0.000%	0.235%	1.856%	1.856%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.13	128.13	0.000%	0.341%	1.449%	1.449%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.34	0.000%	0.509%			0.46	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.70	129.70	0.000%	0.481%	3.702%	3.702%	0.59	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.77	126.77	0.000%	0.613%	4.987%	4.987%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.20	144.20	0.000%	-2.955%	1.581%	1.581%	0.78	8.35	8.28