

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 March, 2015

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## Bond Indices Performance

Index	Close Value 18-Mar-2015	Previous Close Value 17-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.53	123.65	-0.097%	0.55%	2.43%	2.43%	23.53%	6.36	6.32	0.68
All Bond Index (Return)	198.13	198.30	-0.085%	0.72%	3.23%	3.23%	98.13%	6.36	6.32	0.68
Under 3 Bond Index (Clean)	96.34	96.37	-0.029%	-0.16%	-0.69%	-0.69%	-3.66%	1.68	1.68	0.00
Under 3 Bond Index (Return)	142.63	142.65	-0.016%	0.08%	0.28%	0.28%	42.63%	1.68	1.68	0.00
Under 5 Bond Index (Clean)	109.21	109.24	-0.020%	0.00%	0.08%	0.08%	9.21%	3.01	3.01	0.05
Under 5 Bond Index (Return)	165.52	165.54	-0.008%	0.21%	0.99%	0.99%	65.52%	3.01	3.01	0.05
Under 10 Bond Index (Clean)	119.19	119.23	-0.038%	0.11%	1.09%	1.09%	19.19%	5.12	5.10	0.45
Under 10 Bond Index (Return)	186.08	186.13	-0.027%	0.29%	1.86%	1.86%	86.08%	5.12	5.10	0.45
5 Plus Bond Index (Clean)	134.94	135.13	-0.143%	0.90%	4.02%	4.02%	34.94%	8.39	8.32	0.82
5 Plus Bond Index (Return)	223.17	223.46	-0.132%	1.03%	4.71%	4.71%	123.17%	8.39	8.32	0.82
10 Plus Bond Index (Clean)	149.90	150.86	-0.642%	1.86%	7.46%	7.46%	49.90%	18.01	17.78	1.29
10 Plus Bond Index (Return)	259.91	261.56	-0.634%	1.95%	8.15%	8.15%	159.91%	18.01	17.78	1.29

## 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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.43	4.81	210	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.98	4.21	334	109.19	0.00	8,132	8,537	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.27	2.28	151	116.54	0.00	6,389	7,301	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.05	1.86	151	117.92	0.00	9,256	10,741	10914
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.39	3.29	273	121.68	0.00	7,700	9,116	9370
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	2.44	151	128.86	0.00	6,767	8,554	8719
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.50	4.12	334	125.61	0.00	11,609	14,104	14582
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.07	2.07	151	128.14	0.00	8,252	10,403	10574
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.39	0.01	3	102.40	0.00	4,000	4,096	4096
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.83	3.88	363	129.71	0.00	5,480	6,895	7107
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.37	0.00	0	123.37	3.40	8,137	10,038	10315
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.94	0.07	5	144.01	0.00	11,745	16,906	16914
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.73	0.84	127	119.57	0.00	4,925	5,848	5889
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.12	0.15	28	114.27	0.00	5,000	5,706	5714



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Mar-2015	Previous Index Price 17-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	103.43	103.47	-0.043%	-0.369%	-1.704%	-1.704%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	104.98	105.02	-0.036%	-0.220%	-0.942%	-0.942%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.27	114.29	-0.021%	-0.083%	-0.385%	-0.385%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.05	116.10	-0.036%	0.046%	0.324%	0.324%	0.02	3.35	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.39	118.41	-0.017%	0.121%	0.676%	0.676%	0.06	3.89	3.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	126.41	0.012%	0.097%	0.687%	0.687%	0.11	4.12	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	121.50	121.52	-0.016%	0.054%	1.098%	1.098%	0.24	4.54	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.07	126.09	-0.014%	0.146%	0.604%	0.604%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.39	102.34	0.052%	0.654%			0.45	6.82	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.83	125.84	-0.008%	0.343%	3.111%	3.111%	0.59	7.15	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.37	123.39	-0.023%	0.478%	4.469%	4.469%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.94	144.16	-0.156%	0.371%	4.562%	4.562%	0.80	8.34	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.73	119.13	-0.329%	2.277%	10.857%	10.857%	1.06	12.89	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.12	115.23	-0.961%	8.025%			1.42	23.30	22.97

Return Price Performance			Index Price 18-Mar-2015	Previous Index Price 17-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	108.26	-0.020%	0.092%	0.017%	0.017%	0.00	0.41	0.41
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.21	-0.024%	0.008%	-0.003%	-0.003%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.54	116.55	-0.008%	0.164%	0.646%	0.646%	0.00	2.44	2.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.92	117.94	-0.025%	0.245%	1.158%	1.158%	0.02	3.35	3.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.68	121.69	-0.007%	0.307%	1.457%	1.457%	0.06	3.89	3.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.86	128.83	0.024%	0.335%	1.689%	1.689%	0.11	4.12	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	125.61	125.62	-0.006%	0.239%	1.860%	1.860%	0.24	4.54	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.14	128.15	-0.004%	0.348%	1.456%	1.456%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.40	102.34	0.055%	0.566%			0.45	6.82	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.71	129.71	0.001%	0.490%	3.712%	3.712%	0.59	7.15	7.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.37	126.78	-2.697%	-2.092%	2.164%	2.164%	0.71	8.03	7.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.01	144.22	-0.146%	-3.086%	1.443%	1.443%	0.80	8.34	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.57	119.95	-0.321%	2.370%	11.308%	11.308%	1.06	12.89	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.27	115.37	-0.955%	8.120%			1.42	23.30	22.97