

Irish Stock Exchange Daily Bond Index Report

Thursday 19 March, 2015

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Bond Indices Performance

Index	Close Value 19-Mar-2015	Previous Close Value 18-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.68	123.53	0.124%	0.68%	2.56%	2.56%	23.68%	6.36	6.32	0.66
All Bond Index (Return)	198.39	198.13	0.131%	0.86%	3.36%	3.36%	98.39%	6.36	6.32	0.66
Under 3 Bond Index (Clean)	96.34	96.34	0.001%	-0.16%	-0.69%	-0.69%	-3.66%	1.67	1.67	0.00
Under 3 Bond Index (Return)	142.64	142.63	0.013%	0.09%	0.30%	0.30%	42.64%	1.67	1.67	0.00
Under 5 Bond Index (Clean)	109.23	109.21	0.018%	0.02%	0.10%	0.10%	9.23%	3.00	3.00	0.04
Under 5 Bond Index (Return)	165.57	165.52	0.029%	0.24%	1.02%	1.02%	65.57%	3.00	3.00	0.04
Under 10 Bond Index (Clean)	119.28	119.19	0.076%	0.19%	1.16%	1.16%	19.28%	5.11	5.09	0.43
Under 10 Bond Index (Return)	186.24	186.08	0.085%	0.37%	1.95%	1.95%	86.24%	5.11	5.09	0.43
5 Plus Bond Index (Clean)	135.19	134.94	0.187%	1.08%	4.21%	4.21%	35.19%	8.39	8.33	0.79
5 Plus Bond Index (Return)	223.60	223.17	0.193%	1.23%	4.91%	4.91%	123.60%	8.39	8.33	0.79
10 Plus Bond Index (Clean)	150.74	149.90	0.561%	2.43%	8.06%	8.06%	50.74%	18.03	17.81	1.26
10 Plus Bond Index (Return)	261.37	259.91	0.564%	2.53%	8.76%	8.76%	161.37%	18.03	17.81	1.26

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	103.37	4.84	211	108.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.98	4.22	335	109.20	0.00	8,132	8,537	8880
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.27	2.29	152	116.56	0.00	6,389	7,301	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.09	1.87	152	117.97	0.00	9,256	10,745	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.44	3.30	274	121.75	0.00	7,700	9,120	9375
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.42	2.46	152	128.88	0.00	6,767	8,555	8721
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.56	4.13	335	125.69	0.00	11,609	14,111	14591
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.17	2.08	152	128.25	0.00	8,252	10,411	10583
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.57	0.01	4	102.58	0.00	4,000	4,103	4103
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.08	3.89	364	129.96	0.00	5,480	6,908	7121
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.60	0.01	1	123.61	0.00	8,137	10,057	10058
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.10	0.09	6	144.19	0.00	11,745	16,925	16935
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.20	0.84	128	120.04	0.00	4,925	5,870	5912
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.96	0.16	29	115.12	0.00	5,000	5,748	5756

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Bond Index Constituent

Clean Price Performance			Index Price 19-Mar-2015	Previous Index Price 18-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	103.37	103.43	-0.057%	-0.426%	-1.760%	-1.760%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	104.98	104.98	-0.002%	-0.221%	-0.944%	-0.944%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.27	114.27	0.004%	-0.079%	-0.381%	-0.381%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.09	116.05	0.034%	0.080%	0.359%	0.359%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.39	0.042%	0.163%	0.719%	0.719%	0.04	3.88	3.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.42	126.42	0.002%	0.099%	0.689%	0.689%	0.10	4.12	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	121.56	121.50	0.052%	0.105%	1.151%	1.151%	0.22	4.54	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.17	126.07	0.074%	0.220%	0.678%	0.678%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.57	102.39	0.171%	0.826%			0.43	6.82	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.08	125.83	0.195%	0.538%	3.312%	3.312%	0.56	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.60	123.37	0.189%	0.668%	4.666%	4.666%	0.68	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.10	143.94	0.113%	0.485%	4.681%	4.681%	0.79	8.34	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.20	118.73	0.389%	2.675%	11.288%	11.288%	1.03	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.96	114.12	0.738%	8.822%			1.39	23.32	23.00

Return Price Performance			Index Price 19-Mar-2015	Previous Index Price 18-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	108.21	108.24	-0.034%	0.057%	-0.018%	-0.018%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	109.20	109.19	0.010%	0.018%	0.007%	0.007%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.54	0.017%	0.181%	0.663%	0.663%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	117.92	0.044%	0.289%	1.203%	1.203%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.75	121.68	0.051%	0.358%	1.509%	1.509%	0.04	3.88	3.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.88	128.86	0.015%	0.350%	1.704%	1.704%	0.10	4.12	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	125.69	125.61	0.060%	0.298%	1.921%	1.921%	0.22	4.54	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.25	128.14	0.084%	0.431%	1.541%	1.541%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.58	102.40	0.173%	0.740%			0.43	6.82	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.96	129.71	0.197%	0.688%	3.916%	3.916%	0.56	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.61	123.37	0.196%	-1.900%	2.364%	2.364%	0.68	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.19	144.01	0.124%	-2.966%	1.569%	1.569%	0.79	8.34	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.04	119.57	0.392%	2.771%	11.744%	11.744%	1.03	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.12	114.27	0.742%	8.922%			1.39	23.32	23.00