

Irish Stock Exchange Daily Bond Index Report

Friday 20 March, 2015

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Bond Indices Performance

Index	Close Value 20-Mar-2015	Previous Close Value 19-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.77	123.68	0.071%	0.75%	2.63%	2.63%	23.77%	6.36	6.32	0.65
All Bond Index (Return)	198.55	198.39	0.080%	0.94%	3.44%	3.44%	98.55%	6.36	6.32	0.65
Under 3 Bond Index (Clean)	96.33	96.34	-0.010%	-0.17%	-0.70%	-0.70%	-3.67%	1.67	1.67	0.00
Under 3 Bond Index (Return)	142.65	142.64	0.003%	0.10%	0.30%	0.30%	42.65%	1.67	1.67	0.00
Under 5 Bond Index (Clean)	109.24	109.23	0.005%	0.02%	0.11%	0.11%	9.24%	3.00	3.00	0.04
Under 5 Bond Index (Return)	165.60	165.57	0.017%	0.26%	1.04%	1.04%	65.60%	3.00	3.00	0.04
Under 10 Bond Index (Clean)	119.34	119.28	0.050%	0.24%	1.21%	1.21%	19.34%	5.11	5.09	0.42
Under 10 Bond Index (Return)	186.35	186.24	0.060%	0.43%	2.01%	2.01%	86.35%	5.11	5.09	0.42
5 Plus Bond Index (Clean)	135.34	135.19	0.110%	1.19%	4.33%	4.33%	35.34%	8.40	8.33	0.78
5 Plus Bond Index (Return)	223.86	223.60	0.117%	1.35%	5.04%	5.04%	123.86%	8.40	8.33	0.78
10 Plus Bond Index (Clean)	151.13	150.74	0.261%	2.70%	8.34%	8.34%	51.13%	18.04	17.82	1.24
10 Plus Bond Index (Return)	262.06	261.37	0.264%	2.80%	9.05%	9.05%	162.06%	18.04	17.82	1.24

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	103.35	4.86	212	108.20	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.95	4.24	336	109.19	0.00	8,132	8,534	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.28	2.31	153	116.59	0.00	6,389	7,302	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.12	1.89	153	118.00	0.00	9,256	10,747	10922
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.46	3.32	275	121.78	0.00	7,700	9,122	9377
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.43	2.47	153	128.90	0.00	6,767	8,555	8722
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.58	4.14	336	125.73	0.00	11,609	14,114	14595
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.17	2.10	153	128.27	0.00	8,252	10,412	10585
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.64	0.01	5	102.65	0.00	4,000	4,106	4106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.18	0.00	0	126.18	3.90	5,480	6,914	7128
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.78	0.02	2	123.80	0.00	8,137	10,072	10073
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.31	0.10	7	144.41	0.00	11,745	16,950	16962
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.46	0.85	129	120.31	0.00	4,925	5,883	5925
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.31	0.16	30	115.47	0.00	5,000	5,765	5773

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Bond Index Constituent

Clean Price Performance			Index Price 20-Mar-2015	Previous Index Price 19-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	103.35	103.37	-0.024%	-0.450%	-1.784%	-1.784%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	104.95	104.98	-0.024%	-0.245%	-0.967%	-0.967%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.28	114.27	0.006%	-0.073%	-0.375%	-0.375%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.12	116.09	0.019%	0.099%	0.378%	0.378%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.46	118.44	0.017%	0.180%	0.736%	0.736%	0.04	3.88	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.43	126.42	0.006%	0.105%	0.694%	0.694%	0.10	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	121.58	121.56	0.021%	0.126%	1.172%	1.172%	0.21	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.17	126.17	0.004%	0.224%	0.682%	0.682%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.64	102.57	0.068%	0.895%			0.42	6.81	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.18	126.08	0.083%	0.622%	3.398%	3.398%	0.54	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.78	123.60	0.146%	0.814%	4.818%	4.818%	0.67	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.31	144.10	0.147%	0.632%	4.835%	4.835%	0.77	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.46	119.20	0.222%	2.903%	11.535%	11.535%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.31	114.96	0.300%	9.149%			1.37	23.33	23.01

Return Price Performance			Index Price 20-Mar-2015	Previous Index Price 19-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	108.20	108.21	-0.002%	0.055%	-0.019%	-0.019%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.20	-0.011%	0.007%	-0.004%	-0.004%	0.00	1.03	1.03
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.56	0.019%	0.200%	0.682%	0.682%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.00	117.97	0.029%	0.318%	1.232%	1.232%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.78	121.75	0.026%	0.384%	1.536%	1.536%	0.04	3.88	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.90	128.88	0.018%	0.368%	1.722%	1.722%	0.10	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	125.73	125.69	0.029%	0.328%	1.951%	1.951%	0.21	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.27	128.25	0.015%	0.446%	1.556%	1.556%	0.26	4.99	4.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.65	102.58	0.070%	0.810%			0.42	6.81	6.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.18	129.96	-2.912%	-2.244%	0.890%	0.890%	0.54	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	123.61	0.154%	-1.749%	2.522%	2.522%	0.67	8.02	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	144.19	0.157%	-2.814%	1.729%	1.729%	0.77	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.31	120.04	0.226%	3.003%	11.997%	11.997%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.47	115.12	0.304%	9.254%			1.37	23.33	23.01