

Irish Stock Exchange Daily Bond Index Report

Monday 23 March, 2015

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Bond Indices Performance

Index	Close Value 23-Mar-2015	Previous Close Value 20-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	123.77	-0.077%	0.67%	2.56%	2.56%	23.67%	6.36	6.32	0.66
All Bond Index (Return)	198.45	198.55	-0.047%	0.89%	3.39%	3.39%	98.45%	6.36	6.32	0.66
Under 3 Bond Index (Clean)	96.34	96.33	0.005%	-0.16%	-0.70%	-0.70%	-3.66%	1.66	1.66	0.00
Under 3 Bond Index (Return)	142.71	142.65	0.041%	0.14%	0.34%	0.34%	42.71%	1.66	1.66	0.00
Under 5 Bond Index (Clean)	109.21	109.24	-0.027%	0.00%	0.08%	0.08%	9.21%	2.99	2.99	0.04
Under 5 Bond Index (Return)	165.61	165.60	0.007%	0.27%	1.05%	1.05%	65.61%	2.99	2.99	0.04
Under 10 Bond Index (Clean)	119.26	119.34	-0.067%	0.17%	1.15%	1.15%	19.26%	5.10	5.08	0.43
Under 10 Bond Index (Return)	186.29	186.35	-0.035%	0.39%	1.97%	1.97%	86.29%	5.10	5.08	0.43
5 Plus Bond Index (Clean)	135.19	135.34	-0.106%	1.09%	4.22%	4.22%	35.19%	8.39	8.33	0.79
5 Plus Bond Index (Return)	223.68	223.86	-0.080%	1.27%	4.95%	4.95%	123.68%	8.39	8.33	0.79
10 Plus Bond Index (Clean)	150.88	151.13	-0.167%	2.53%	8.16%	8.16%	50.88%	18.03	17.80	1.25
10 Plus Bond Index (Return)	261.67	262.06	-0.151%	2.64%	8.89%	8.89%	161.67%	18.03	17.80	1.25

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	103.33	4.93	215	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.95	4.27	339	109.22	0.00	8,132	8,534	8882
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.29	2.35	156	116.64	0.00	6,389	7,302	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.11	1.92	156	118.04	0.00	9,256	10,747	10925
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.39	3.35	278	121.74	0.00	7,700	9,116	9374
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.33	2.52	156	128.85	0.00	6,767	8,548	8719
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.48	4.18	339	125.66	0.00	11,609	14,102	14587
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.02	2.14	156	128.16	0.00	8,252	10,399	10575
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.55	0.02	8	102.57	0.00	4,000	4,102	4103
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.08	0.03	3	126.12	0.00	5,480	6,909	6910
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.69	0.05	5	123.73	0.00	8,137	10,064	10068
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.16	0.15	10	144.30	0.00	11,745	16,932	16949
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.36	0.87	132	120.22	0.00	4,925	5,878	5921
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.02	0.18	33	115.20	0.00	5,000	5,751	5760

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Bond Index Constituent

Clean Price Performance			Index Price 23-Mar-2015	Previous Index Price 20-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	103.33	103.35	-0.016%	-0.466%	-1.800%	-1.800%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	104.95	104.95	0.000%	-0.245%	-0.967%	-0.967%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	114.28	0.011%	-0.062%	-0.364%	-0.364%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.11	116.12	-0.002%	0.097%	0.376%	0.376%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.39	118.46	-0.066%	0.114%	0.669%	0.669%	0.05	3.87	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.33	126.43	-0.079%	0.025%	0.615%	0.615%	0.12	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	121.48	121.58	-0.085%	0.041%	1.086%	1.086%	0.23	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.02	126.17	-0.120%	0.103%	0.561%	0.561%	0.28	4.99	4.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.55	102.64	-0.083%	0.811%			0.43	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.08	126.18	-0.077%	0.545%	3.319%	3.319%	0.55	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.69	123.78	-0.075%	0.739%	4.740%	4.740%	0.67	8.01	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.16	144.31	-0.107%	0.524%	4.722%	4.722%	0.78	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.36	119.46	-0.088%	2.812%	11.437%	11.437%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.02	115.31	-0.249%	8.877%			1.38	23.31	23.00

Return Price Performance			Index Price 23-Mar-2015	Previous Index Price 20-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	108.26	108.20	0.048%	0.104%	0.029%	0.029%	0.00	0.40	0.40
IE0006857530	0685753	4.6 Treas Bnd 2016	109.22	109.19	0.034%	0.041%	0.030%	0.030%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	116.59	0.050%	0.250%	0.732%	0.732%	0.00	2.43	2.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.04	118.00	0.030%	0.348%	1.262%	1.262%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.74	121.78	-0.034%	0.350%	1.501%	1.501%	0.05	3.87	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.85	128.90	-0.040%	0.328%	1.682%	1.682%	0.12	4.11	4.11
IE0034074488	3407448	4.5 Treas Bnd 2020	125.66	125.73	-0.052%	0.275%	1.898%	1.898%	0.23	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.16	128.27	-0.087%	0.359%	1.468%	1.468%	0.28	4.99	4.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.57	102.65	-0.076%	0.734%			0.43	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.12	126.18	-0.052%	-2.294%	0.838%	0.838%	0.55	7.14	7.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.73	123.80	-0.053%	-1.801%	2.468%	2.468%	0.67	8.01	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.30	144.41	-0.077%	-2.888%	1.650%	1.650%	0.78	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.22	120.31	-0.071%	2.931%	11.918%	11.918%	1.01	12.88	12.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.20	115.47	-0.234%	8.998%			1.38	23.31	23.00