

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 March, 2015

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Bond Indices Performance

Index	Close Value 24-Mar-2015	Previous Close Value 23-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.57	123.67	-0.082%	0.59%	2.47%	2.47%	23.57%	6.35	6.31	0.67
All Bond Index (Return)	198.31	198.45	-0.071%	0.82%	3.32%	3.32%	98.31%	6.35	6.31	0.67
Under 3 Bond Index (Clean)	96.32	96.34	-0.020%	-0.18%	-0.72%	-0.72%	-3.68%	1.66	1.66	0.00
Under 3 Bond Index (Return)	142.70	142.71	-0.006%	0.13%	0.34%	0.34%	42.70%	1.66	1.66	0.00
Under 5 Bond Index (Clean)	109.16	109.21	-0.046%	-0.05%	0.03%	0.03%	9.16%	2.99	2.99	0.05
Under 5 Bond Index (Return)	165.56	165.61	-0.033%	0.23%	1.01%	1.01%	65.56%	2.99	2.99	0.05
Under 10 Bond Index (Clean)	119.18	119.26	-0.066%	0.10%	1.08%	1.08%	19.18%	5.10	5.08	0.44
Under 10 Bond Index (Return)	186.18	186.29	-0.055%	0.34%	1.91%	1.91%	86.18%	5.10	5.08	0.44
5 Plus Bond Index (Clean)	135.05	135.19	-0.104%	0.98%	4.11%	4.11%	35.05%	8.39	8.32	0.80
5 Plus Bond Index (Return)	223.47	223.68	-0.094%	1.17%	4.86%	4.86%	123.47%	8.39	8.32	0.80
10 Plus Bond Index (Clean)	150.54	150.88	-0.223%	2.30%	7.92%	7.92%	50.54%	18.01	17.78	1.26
10 Plus Bond Index (Return)	261.10	261.67	-0.217%	2.42%	8.65%	8.65%	161.10%	18.01	17.78	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	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.31	4.95	216	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.95	4.29	340	109.23	0.00	8,132	8,534	8883
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.25	2.37	157	116.61	0.00	6,389	7,300	7451
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.04	1.94	157	117.98	0.00	9,256	10,740	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.32	3.36	279	121.68	0.00	7,700	9,111	9370
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.25	2.54	157	128.79	0.00	6,767	8,543	8714
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.40	4.19	340	125.60	0.00	11,609	14,093	14580
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.94	2.15	157	128.09	0.00	8,252	10,392	10570
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.46	0.02	9	102.48	0.00	4,000	4,098	4099
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.95	0.04	4	125.99	0.00	5,480	6,901	6904
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.58	0.06	6	123.63	0.00	8,137	10,055	10060
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.03	0.16	11	144.19	0.00	11,745	16,917	16936
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.23	0.88	133	120.10	0.00	4,925	5,872	5915
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.63	0.19	34	114.81	0.00	5,000	5,731	5741

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Bond Index Constituent

Clean Price Performance			Index Price 24-Mar-2015	Previous Index Price 23-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	103.31	103.33	-0.018%	-0.485%	-1.818%	-1.818%	0.00	0.39	0.39
IE0006857530	0685753	4.6 Treas Bnd 2016	104.95	104.95	-0.003%	-0.248%	-0.970%	-0.970%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.25	114.29	-0.038%	-0.101%	-0.403%	-0.403%	0.00	2.42	2.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.04	116.11	-0.063%	0.034%	0.313%	0.313%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.32	118.39	-0.055%	0.059%	0.614%	0.614%	0.06	3.87	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.25	126.33	-0.065%	-0.040%	0.550%	0.550%	0.13	4.11	4.10
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.48	-0.063%	-0.022%	1.022%	1.022%	0.24	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.94	126.02	-0.063%	0.040%	0.497%	0.497%	0.29	4.98	4.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.46	102.55	-0.096%	0.715%			0.44	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.95	126.08	-0.108%	0.436%	3.207%	3.207%	0.57	7.13	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.58	123.69	-0.089%	0.649%	4.647%	4.647%	0.68	8.01	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.03	144.16	-0.088%	0.436%	4.630%	4.630%	0.79	8.33	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.23	119.36	-0.109%	2.700%	11.316%	11.316%	1.02	12.87	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.63	115.02	-0.339%	8.508%			1.40	23.30	22.98

Return Price Performance			Index Price 24-Mar-2015	Previous Index Price 23-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	108.26	0.004%	0.107%	0.032%	0.032%	0.00	0.39	0.39
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.22	0.009%	0.050%	0.039%	0.039%	0.00	1.02	1.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.61	116.64	-0.025%	0.225%	0.707%	0.707%	0.00	2.42	2.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	118.04	-0.051%	0.297%	1.210%	1.210%	0.00	3.34	3.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.68	121.74	-0.044%	0.306%	1.457%	1.457%	0.06	3.87	3.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.79	128.85	-0.051%	0.276%	1.630%	1.630%	0.13	4.11	4.10
IE0034074488	3407448	4.5 Treas Bnd 2020	125.60	125.66	-0.051%	0.224%	1.846%	1.846%	0.24	4.53	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.09	128.16	-0.052%	0.308%	1.416%	1.416%	0.29	4.98	4.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.48	102.57	-0.094%	0.639%			0.44	6.81	6.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.99	126.12	-0.099%	-2.391%	0.738%	0.738%	0.57	7.13	7.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.63	123.73	-0.082%	-1.881%	2.384%	2.384%	0.68	8.01	7.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.19	144.30	-0.078%	-2.964%	1.572%	1.572%	0.79	8.33	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.10	120.22	-0.102%	2.825%	11.803%	11.803%	1.02	12.87	12.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.81	115.20	-0.334%	8.634%			1.40	23.30	22.98