

Irish Stock Exchange Daily Bond Index Report



Friday 27 March, 2015

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Bond Indices Performance

Index	Previous			Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 27-Mar-2015	Close Value 26-Mar-2015	% Change	MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.52	123.48	0.037%	0.55%	2.43%	2.43%	23.52%	6.33	6.29	0.67
All Bond Index (Return)	198.29	198.20	0.046%	0.81%	3.31%	3.31%	98.29%	6.33	6.29	0.67
Under 3 Bond Index (Clean)	96.24	96.26	-0.019%	-0.26%	-0.80%	-0.80%	-3.76%	1.65	1.65	0.00
Under 3 Bond Index (Return)	142.63	142.64	-0.006%	0.08%	0.29%	0.29%	42.63%	1.65	1.65	0.00
Under 5 Bond Index (Clean)	109.12	109.11	0.003%	-0.09%	0.00%	0.00%	9.12%	2.98	2.98	0.04
Under 5 Bond Index (Return)	165.55	165.53	0.014%	0.23%	1.01%	1.01%	65.55%	2.98	2.98	0.04
Under 10 Bond Index (Clean)	119.19	119.14	0.040%	0.11%	1.09%	1.09%	19.19%	5.09	5.06	0.43
Under 10 Bond Index (Return)	186.25	186.16	0.050%	0.38%	1.95%	1.95%	86.25%	5.09	5.06	0.43
5 Plus Bond Index (Clean)	135.00	134.92	0.057%	0.94%	4.07%	4.07%	35.00%	8.36	8.29	0.80
5 Plus Bond Index (Return)	223.44	223.30	0.065%	1.16%	4.84%	4.84%	123.44%	8.36	8.29	0.80
10 Plus Bond Index (Clean)	149.83	149.82	0.007%	1.82%	7.41%	7.41%	49.83%	17.96	17.74	1.29
10 Plus Bond Index (Return)	259.91	259.88	0.012%	1.96%	8.16%	8.16%	159.91%	17.96	17.74	1.29

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt		O/S Amt	
											O/S(m)	Cash	Clean Price	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.21	5.02	219	108.23	0.00	7	8	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.86	4.32	343	109.18	0.00	8,132	8,527	8878	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.16	2.41	160	116.57	0.00	6,389	7,294	7448	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.99	1.97	160	117.96	0.00	9,256	10,736	10918	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.33	3.40	282	121.73	0.00	7,700	9,112	9373	9373
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.24	2.59	160	128.83	0.00	6,767	8,542	8717	8717
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.39	4.23	343	125.62	0.00	11,609	14,092	14583	14583
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.90	2.19	160	128.10	0.00	8,252	10,390	10570	10570
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.52	0.03	12	102.54	0.00	4,000	4,101	4102	4102
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.00	0.08	7	126.08	0.00	5,480	6,904	6908	6908
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.61	0.08	9	123.70	0.00	8,137	10,058	10065	10065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.21	0.21	14	144.41	0.00	11,745	16,937	16962	16962
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.02	0.89	136	119.92	0.00	4,925	5,862	5906	5906
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	113.73	0.20	37	113.93	0.00	5,000	5,687	5697	5697

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-Mar-2015	Previous Index Price 26-Mar-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	103.21	103.22	-0.010%	-0.582%	-1.914%	-1.914%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	104.86	104.88	-0.022%	-0.336%	-1.057%	-1.057%	0.00	1.01	1.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.16	114.17	-0.016%	-0.182%	-0.484%	-0.484%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.99	115.98	0.011%	-0.009%	0.270%	0.270%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	118.32	0.015%	0.070%	0.625%	0.625%	0.05	3.86	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.24	126.22	0.020%	-0.046%	0.543%	0.543%	0.12	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	121.39	121.37	0.021%	-0.030%	1.014%	1.014%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.90	125.85	0.041%	0.012%	0.469%	0.469%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.52	102.47	0.049%	0.777%			0.43	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.00	125.92	0.066%	0.481%	3.253%	3.253%	0.56	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.61	123.48	0.109%	0.680%	4.679%	4.679%	0.68	8.00	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.21	144.06	0.101%	0.559%	4.758%	4.758%	0.77	8.32	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.02	118.91	0.095%	2.526%	11.127%	11.127%	1.04	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.73	113.83	-0.083%	7.658%			1.43	23.25	22.93

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 27-Mar-2015	Previous Index Price 26-Mar-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.21	0.012%	0.078%	0.003%	0.003%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.19	-0.009%	0.001%	-0.010%	-0.010%	0.00	1.01	1.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.57	-0.003%	0.184%	0.666%	0.666%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.96	117.94	0.022%	0.286%	1.199%	1.199%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.73	121.70	0.025%	0.346%	1.497%	1.497%	0.05	3.86	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.83	128.79	0.032%	0.308%	1.661%	1.661%	0.12	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	125.62	125.58	0.030%	0.246%	1.868%	1.868%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.10	128.03	0.051%	0.312%	1.420%	1.420%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.54	102.49	0.051%	0.707%			0.43	6.79	6.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.08	125.98	0.075%	-2.323%	0.808%	0.808%	0.56	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.70	123.55	0.117%	-1.829%	2.439%	2.439%	0.68	8.00	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	144.25	0.111%	-2.815%	1.727%	1.727%	0.77	8.32	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.92	119.80	0.099%	2.669%	11.633%	11.633%	1.04	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.93	114.02	-0.078%	7.800%			1.43	23.25	22.93