

Irish Stock Exchange Daily Bond Index Report

Monday 30 March, 2015

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Bond Indices Performance

Index	Close Value 30-Mar-2015	Previous Close Value 27-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.51	123.52	-0.012%	0.54%	2.42%	2.42%	23.51%	6.33	6.28	0.67
All Bond Index (Return)	198.33	198.29	0.017%	0.82%	3.33%	3.33%	98.33%	6.33	6.28	0.67
Under 3 Bond Index (Clean)	96.23	96.24	-0.008%	-0.27%	-0.81%	-0.81%	-3.77%	1.64	1.64	0.00
Under 3 Bond Index (Return)	142.67	142.63	0.028%	0.11%	0.32%	0.32%	42.67%	1.64	1.64	0.00
Under 5 Bond Index (Clean)	109.11	109.12	-0.005%	-0.09%	-0.01%	-0.01%	9.11%	2.97	2.97	0.04
Under 5 Bond Index (Return)	165.60	165.55	0.028%	0.26%	1.04%	1.04%	65.60%	2.97	2.97	0.04
Under 10 Bond Index (Clean)	119.18	119.19	-0.009%	0.10%	1.08%	1.08%	19.18%	5.08	5.06	0.43
Under 10 Bond Index (Return)	186.29	186.25	0.021%	0.40%	1.97%	1.97%	86.29%	5.08	5.06	0.43
5 Plus Bond Index (Clean)	134.98	135.00	-0.016%	0.93%	4.05%	4.05%	34.98%	8.36	8.29	0.80
5 Plus Bond Index (Return)	223.46	223.44	0.009%	1.17%	4.85%	4.85%	123.46%	8.36	8.29	0.80
10 Plus Bond Index (Clean)	149.76	149.83	-0.044%	1.77%	7.36%	7.36%	49.76%	17.97	17.74	1.29
10 Plus Bond Index (Return)	259.84	259.91	-0.029%	1.93%	8.13%	8.13%	159.84%	17.97	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(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.18	5.09	222	108.27	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.85	4.36	346	109.21	0.00	8,132	8,526	8881
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.14	2.46	163	116.60	0.00	6,389	7,293	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.97	2.01	163	117.98	0.00	9,256	10,734	10920
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.35	3.44	285	121.78	0.00	7,700	9,113	9377
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.24	2.64	163	128.87	0.00	6,767	8,542	8720
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.40	4.27	346	125.66	0.00	11,609	14,093	14588
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.91	2.23	163	128.14	0.00	8,252	10,390	10574
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.50	0.03	15	102.53	0.00	4,000	4,100	4101
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.01	0.11	10	126.11	0.00	5,480	6,905	6910
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.61	0.11	12	123.72	0.00	8,137	10,058	10067
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.15	0.25	17	144.40	0.00	11,745	16,931	16960
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.84	0.91	139	119.76	0.00	4,925	5,853	5898
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	113.81	0.22	40	114.02	0.00	5,000	5,690	5701

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Mar-2015	Previous Index Price 27-Mar-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	103.18	103.21	-0.023%	-0.605%	-1.937%	-1.937%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	104.85	104.86	-0.005%	-0.340%	-1.062%	-1.062%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.14	114.16	-0.013%	-0.195%	-0.497%	-0.497%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.97	115.99	-0.019%	-0.028%	0.251%	0.251%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.35	118.33	0.010%	0.080%	0.635%	0.635%	0.04	3.85	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.24	126.24	-0.002%	-0.048%	0.542%	0.542%	0.11	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.39	0.004%	-0.026%	1.018%	1.018%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.91	125.90	0.002%	0.014%	0.471%	0.471%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.50	102.52	-0.022%	0.754%			0.44	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.01	126.00	0.003%	0.484%	3.256%	3.256%	0.55	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.61	123.61	-0.002%	0.678%	4.676%	4.676%	0.68	7.99	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.15	144.21	-0.040%	0.519%	4.716%	4.716%	0.77	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.84	119.02	-0.151%	2.371%	10.959%	10.959%	1.05	12.85	12.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.81	113.73	0.066%	7.729%			1.43	23.25	22.93

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Mar-2015	Previous Index Price 27-Mar-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.27	108.23	0.042%	0.119%	0.044%	0.044%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.18	0.030%	0.031%	0.020%	0.020%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.57	0.026%	0.210%	0.692%	0.692%	0.00	2.41	2.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	117.96	0.013%	0.298%	1.212%	1.212%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.78	121.73	0.040%	0.387%	1.538%	1.538%	0.04	3.85	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.87	128.83	0.036%	0.344%	1.698%	1.698%	0.11	4.09	4.09
IE0034074488	3407448	4.5 Treas Bnd 2020	125.66	125.62	0.033%	0.279%	1.902%	1.902%	0.23	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.14	128.10	0.034%	0.346%	1.454%	1.454%	0.29	4.97	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.53	102.54	-0.016%	0.691%			0.44	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.11	126.08	0.029%	-2.295%	0.837%	0.837%	0.55	7.12	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.72	123.70	0.020%	-1.809%	2.460%	2.460%	0.68	7.99	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.40	144.41	-0.009%	-2.824%	1.718%	1.718%	0.77	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.76	119.92	-0.133%	2.532%	11.484%	11.484%	1.05	12.85	12.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.02	113.93	0.080%	7.886%			1.43	23.25	22.93