

# Irish Stock Exchange Daily Bond Index Report

Tuesday 31 March, 2015

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## Bond Indices Performance

Index	Close Value 31-Mar-2015	Previous Close Value 30-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.61	123.51	0.085%	0.62%	2.51%	2.51%	23.61%	6.33	6.29	0.65
All Bond Index (Return)	198.51	198.33	0.093%	0.92%	3.42%	3.42%	98.51%	6.33	6.29	0.65
Under 3 Bond Index (Clean)	96.22	96.23	-0.016%	-0.29%	-0.82%	-0.82%	-3.78%	1.64	1.64	0.00
Under 3 Bond Index (Return)	142.67	142.67	-0.003%	0.11%	0.32%	0.32%	42.67%	1.64	1.64	0.00
Under 5 Bond Index (Clean)	109.11	109.11	0.000%	-0.09%	-0.01%	-0.01%	9.11%	2.97	2.97	0.04
Under 5 Bond Index (Return)	165.62	165.60	0.011%	0.27%	1.05%	1.05%	65.62%	2.97	2.97	0.04
Under 10 Bond Index (Clean)	119.24	119.18	0.055%	0.16%	1.13%	1.13%	19.24%	5.08	5.06	0.42
Under 10 Bond Index (Return)	186.41	186.29	0.063%	0.46%	2.04%	2.04%	86.41%	5.08	5.06	0.42
5 Plus Bond Index (Clean)	135.16	134.98	0.135%	1.06%	4.19%	4.19%	35.16%	8.36	8.30	0.79
5 Plus Bond Index (Return)	223.78	223.46	0.142%	1.31%	5.00%	5.00%	123.78%	8.36	8.30	0.79
10 Plus Bond Index (Clean)	150.31	149.76	0.364%	2.14%	7.76%	7.76%	50.31%	17.98	17.75	1.27
10 Plus Bond Index (Return)	260.79	259.84	0.368%	2.30%	8.52%	8.52%	160.79%	17.98	17.75	1.27

## 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	103.16	5.09	222	108.25	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.84	4.37	347	109.21	0.00	8,132	8,526	8881
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.12	2.47	164	116.59	0.00	6,389	7,291	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	2.02	164	117.98	0.00	9,256	10,733	10920
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.37	3.45	286	121.82	0.00	7,700	9,114	9380
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.26	2.65	164	128.91	0.00	6,767	8,543	8723
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.43	4.28	347	125.71	0.00	11,609	14,096	14593
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.92	2.25	164	128.16	0.00	8,252	10,390	10576
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.59	0.04	16	102.63	0.00	4,000	4,104	4105
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.16	0.12	11	126.28	0.00	5,480	6,913	6919
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.82	0.12	13	123.94	0.00	8,137	10,075	10085
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.35	0.27	18	144.62	0.00	11,745	16,955	16986
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.19	0.92	140	120.11	0.00	4,925	5,870	5916
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.30	0.23	41	114.53	0.00	5,000	5,715	5726



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## Bond Index Constituent

Clean Price Performance			Index Price 31-Mar-2015	Previous Index Price 30-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	103.16	103.18	-0.024%	-0.629%	-1.961%	-1.961%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	104.84	104.85	-0.010%	-0.350%	-1.071%	-1.071%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.12	114.14	-0.022%	-0.217%	-0.519%	-0.519%	0.00	2.40	2.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.97	-0.007%	-0.034%	0.244%	0.244%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.37	118.35	0.019%	0.100%	0.655%	0.655%	0.03	3.85	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.26	126.24	0.017%	-0.030%	0.559%	0.559%	0.11	4.09	4.08
IE0034074488	3407448	4.5 Treas Bnd 2020	121.43	121.40	0.025%	-0.002%	1.043%	1.043%	0.22	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.92	125.91	0.008%	0.021%	0.479%	0.479%	0.28	4.96	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.59	102.50	0.096%	0.850%			0.42	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.16	126.01	0.121%	0.606%	3.382%	3.382%	0.54	7.11	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.82	123.61	0.172%	0.851%	4.857%	4.857%	0.65	7.99	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.35	144.15	0.142%	0.662%	4.865%	4.865%	0.75	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.19	118.84	0.295%	2.673%	11.286%	11.286%	1.02	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.30	113.81	0.435%	8.198%			1.41	23.27	22.95

Return Price Performance			Index Price 31-Mar-2015	Previous Index Price 30-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	108.25	108.27	-0.023%	0.096%	0.021%	0.021%	0.00	0.38	0.38
IE0006857530	0685753	4.6 Treas Bnd 2016	109.21	109.21	0.002%	0.033%	0.022%	0.022%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.60	-0.009%	0.201%	0.683%	0.683%	0.00	2.40	2.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	117.98	0.003%	0.302%	1.216%	1.216%	0.00	3.32	3.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.82	121.78	0.029%	0.415%	1.568%	1.568%	0.03	3.85	3.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.91	128.87	0.029%	0.374%	1.728%	1.728%	0.11	4.09	4.08
IE0034074488	3407448	4.5 Treas Bnd 2020	125.71	125.66	0.033%	0.313%	1.936%	1.936%	0.22	4.51	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.16	128.14	0.019%	0.365%	1.473%	1.473%	0.28	4.96	4.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.63	102.53	0.098%	0.790%			0.42	6.79	6.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.28	126.11	0.130%	-2.168%	0.968%	0.968%	0.54	7.11	7.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.94	123.72	0.179%	-1.633%	2.643%	2.643%	0.65	7.99	7.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.62	144.40	0.152%	-2.676%	1.872%	1.872%	0.75	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.11	119.76	0.298%	2.837%	11.816%	11.816%	1.02	12.86	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.53	114.02	0.439%	8.360%			1.41	23.27	22.95