

Irish Stock Exchange Daily Bond Index Report

Wednesday 1 April, 2015

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Bond Indices Performance

Index	Close Value 01-Apr-2015	Previous Close Value 31-Mar-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.72	123.61	0.087%	0.09%	0.09%	2.49%	23.72%	6.33	6.29	0.64
All Bond Index (Return)	198.70	198.51	0.095%	0.09%	0.09%	3.40%	98.70%	6.33	6.29	0.64
Under 3 Bond Index (Clean)	96.17	96.22	-0.049%	-0.05%	-0.05%	-0.67%	-3.83%	1.63	1.63	0.00
Under 3 Bond Index (Return)	142.62	142.67	-0.035%	-0.04%	-0.04%	0.45%	42.62%	1.63	1.63	0.00
Under 5 Bond Index (Clean)	109.07	109.11	-0.039%	-0.04%	-0.04%	0.00%	9.07%	2.96	2.96	0.03
Under 5 Bond Index (Return)	165.57	165.62	-0.027%	-0.03%	-0.03%	1.05%	65.57%	2.96	2.96	0.03
Under 10 Bond Index (Clean)	119.30	119.24	0.049%	0.05%	0.05%	1.10%	19.30%	5.07	5.05	0.40
Under 10 Bond Index (Return)	186.52	186.41	0.057%	0.06%	0.06%	2.00%	86.52%	5.07	5.05	0.40
5 Plus Bond Index (Clean)	135.38	135.16	0.162%	0.16%	0.16%	4.13%	35.38%	8.36	8.30	0.76
5 Plus Bond Index (Return)	224.16	223.78	0.168%	0.17%	0.17%	4.93%	124.16%	8.36	8.30	0.76
10 Plus Bond Index (Clean)	150.97	150.31	0.439%	0.44%	0.44%	8.00%	50.97%	17.99	17.77	1.25
10 Plus Bond Index (Return)	261.95	260.79	0.442%	0.44%	0.44%	8.78%	161.95%	17.99	17.77	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	103.06	5.11	223	108.17	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.79	4.39	348	109.18	0.00	8,132	8,522	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.06	2.49	165	116.54	0.00	6,389	7,287	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.90	2.03	165	117.93	0.00	9,256	10,727	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.33	3.46	287	121.79	0.00	7,700	9,111	9378
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.25	2.67	165	128.92	0.00	6,767	8,543	8723
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.44	4.29	348	125.73	0.00	11,609	14,097	14595
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.92	2.26	165	128.18	0.00	8,252	10,391	10577
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.74	0.04	17	102.78	0.00	4,000	4,110	4111
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.32	0.13	12	126.45	0.00	5,480	6,922	6929
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.09	0.13	14	124.22	0.00	8,137	10,097	10108
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.62	0.28	19	144.90	0.00	11,745	16,986	17019
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.52	0.93	141	120.45	0.00	4,925	5,886	5932
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.00	0.23	42	115.23	0.00	5,000	5,750	5761

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Bond Index Constituent

Clean Price Performance			Index Price 01-Apr-2015	Previous Index Price 31-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	103.06	103.16	-0.099%	-0.099%	-0.099%	-1.907%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	104.79	104.84	-0.046%	-0.046%	-0.046%	-1.054%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.06	114.12	-0.053%	-0.053%	-0.053%	-0.173%	0.00	2.39	2.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.90	115.96	-0.056%	-0.056%	-0.056%	0.205%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	118.37	-0.032%	-0.032%	-0.032%	0.584%	0.03	3.84	3.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.25	126.26	-0.008%	-0.008%	-0.008%	0.415%	0.09	4.08	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	121.44	121.43	0.006%	0.006%	0.006%	0.736%	0.21	4.50	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.92	125.92	0.004%	0.004%	0.004%	0.557%	0.27	4.95	4.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.74	102.59	0.143%	0.143%	0.143%		0.40	6.78	6.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.32	126.16	0.127%	0.127%	0.127%	3.449%	0.51	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.09	123.82	0.216%	0.216%	0.216%	4.481%	0.62	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.62	144.35	0.186%	0.186%	0.186%	4.835%	0.73	8.30	8.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.52	119.19	0.273%	0.273%	0.273%	11.019%	1.00	12.85	12.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.00	114.30	0.611%	0.611%	0.611%		1.38	23.28	22.96

Return Price Performance			Index Price 01-Apr-2015	Previous Index Price 31-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	108.17	108.25	-0.074%	-0.074%	-0.074%	0.076%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.18	109.21	-0.032%	-0.032%	-0.032%	0.029%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.54	116.59	-0.039%	-0.039%	-0.039%	1.017%	0.00	2.39	2.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.98	-0.045%	-0.045%	-0.045%	1.166%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.79	121.82	-0.021%	-0.021%	-0.021%	1.487%	0.03	3.84	3.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.92	128.91	0.005%	0.005%	0.005%	1.570%	0.09	4.08	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	125.73	125.71	0.015%	0.015%	0.015%	1.624%	0.21	4.50	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.18	128.16	0.014%	0.014%	0.014%	1.540%	0.27	4.95	4.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.78	102.63	0.145%	0.145%	0.145%		0.40	6.78	6.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.45	126.28	0.135%	0.135%	0.135%	1.027%	0.51	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.22	123.94	0.223%	0.223%	0.223%	2.281%	0.62	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.90	144.62	0.196%	0.196%	0.196%	1.839%	0.73	8.30	8.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.45	120.11	0.276%	0.276%	0.276%	11.540%	1.00	12.85	12.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.23	114.53	0.614%	0.614%	0.614%		1.38	23.28	22.96