

Irish Stock Exchange Daily Bond Index Report

Thursday 2 April, 2015

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Bond Indices Performance

Index	Close Value 02-Apr-2015	Previous Close Value 01-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.64	123.72	-0.070%	0.02%	0.02%	2.42%	23.64%	6.32	6.28	0.65
All Bond Index (Return)	198.58	198.70	-0.058%	0.04%	0.04%	3.34%	98.58%	6.32	6.28	0.65
Under 3 Bond Index (Clean)	96.15	96.17	-0.016%	-0.06%	-0.06%	-0.69%	-3.85%	1.62	1.62	0.00
Under 3 Bond Index (Return)	142.61	142.62	-0.004%	-0.04%	-0.04%	0.45%	42.61%	1.62	1.62	0.00
Under 5 Bond Index (Clean)	109.05	109.07	-0.020%	-0.06%	-0.06%	-0.02%	9.05%	2.96	2.95	0.04
Under 5 Bond Index (Return)	165.56	165.57	-0.008%	-0.04%	-0.04%	1.04%	65.56%	2.96	2.95	0.04
Under 10 Bond Index (Clean)	119.23	119.30	-0.060%	-0.01%	-0.01%	1.04%	19.23%	5.07	5.05	0.41
Under 10 Bond Index (Return)	186.43	186.52	-0.049%	0.01%	0.01%	1.95%	86.43%	5.07	5.05	0.41
5 Plus Bond Index (Clean)	135.25	135.38	-0.098%	0.06%	0.06%	4.02%	35.25%	8.35	8.29	0.78
5 Plus Bond Index (Return)	223.96	224.16	-0.089%	0.08%	0.08%	4.84%	123.96%	8.35	8.29	0.78
10 Plus Bond Index (Clean)	150.73	150.97	-0.156%	0.28%	0.28%	7.83%	50.73%	17.97	17.75	1.25
10 Plus Bond Index (Return)	261.55	261.95	-0.149%	0.29%	0.29%	8.61%	161.55%	17.97	17.75	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	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.03	5.13	224	108.16	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.79	4.40	349	109.19	0.00	8,132	8,521	8879
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.02	2.50	166	116.52	0.00	6,389	7,285	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.90	2.05	166	117.95	0.00	9,256	10,727	10917
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.28	3.47	288	121.76	0.00	7,700	9,108	9375
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.20	2.68	166	128.88	0.00	6,767	8,539	8721
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.36	4.30	349	125.66	0.00	11,609	14,088	14588
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.82	2.27	166	128.09	0.00	8,252	10,382	10570
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.68	0.04	18	102.72	0.00	4,000	4,107	4109
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.21	0.14	13	126.35	0.00	5,480	6,916	6923
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.96	0.14	15	124.10	0.00	8,137	10,086	10098
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.46	0.30	20	144.76	0.00	11,745	16,968	17002
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.46	0.93	142	120.39	0.00	4,925	5,883	5929
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.69	0.24	43	114.93	0.00	5,000	5,735	5746

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Bond Index Constituent

Clean Price Performance			Index Price 02-Apr-2015	Previous Index Price 01-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.03	103.06	-0.029%	-0.128%	-0.128%	-1.935%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	104.79	104.79	-0.002%	-0.048%	-0.048%	-1.056%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.02	114.06	-0.032%	-0.085%	-0.085%	-0.206%	0.00	2.39	2.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.90	115.90	0.004%	-0.052%	-0.052%	0.209%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.28	118.33	-0.040%	-0.072%	-0.072%	0.544%	0.04	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.20	126.25	-0.040%	-0.048%	-0.048%	0.375%	0.10	4.07	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	121.36	121.44	-0.062%	-0.056%	-0.056%	0.674%	0.22	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.82	125.92	-0.081%	-0.077%	-0.077%	0.475%	0.29	4.95	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.68	102.74	-0.058%	0.085%	0.085%		0.41	6.77	6.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.21	126.32	-0.085%	0.042%	0.042%	3.362%	0.52	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.96	124.09	-0.109%	0.107%	0.107%	4.367%	0.64	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.46	144.62	-0.109%	0.076%	0.076%	4.721%	0.74	8.30	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.46	119.52	-0.049%	0.224%	0.224%	10.966%	1.01	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.69	115.00	-0.265%	0.344%	0.344%		1.40	23.27	22.95

Return Price Performance			Index Price 02-Apr-2015	Previous Index Price 01-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.16	108.17	-0.006%	-0.080%	-0.080%	0.069%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.19	109.18	0.009%	-0.023%	-0.023%	0.038%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.54	-0.019%	-0.057%	-0.057%	0.998%	0.00	2.39	2.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.95	117.93	0.015%	-0.030%	-0.030%	1.181%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.76	121.79	-0.029%	-0.050%	-0.050%	1.458%	0.04	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.88	128.92	-0.026%	-0.022%	-0.022%	1.543%	0.10	4.07	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	125.66	125.73	-0.049%	-0.034%	-0.034%	1.574%	0.22	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.09	128.18	-0.069%	-0.055%	-0.055%	1.470%	0.29	4.95	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.72	102.78	-0.056%	0.089%	0.089%		0.41	6.77	6.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.35	126.45	-0.076%	0.059%	0.059%	0.950%	0.52	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.10	124.22	-0.101%	0.122%	0.122%	2.178%	0.64	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.76	144.90	-0.099%	0.097%	0.097%	1.738%	0.74	8.30	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.39	120.45	-0.042%	0.233%	0.233%	11.492%	1.01	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.93	115.23	-0.259%	0.353%	0.353%		1.40	23.27	22.95