

Irish Stock Exchange Daily Bond Index Report

Tuesday 14 April, 2015

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Bond Indices Performance

Index	Close Value 14-Apr-2015	Previous Close Value 13-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.82	123.78	0.030%	0.17%	0.17%	2.57%	23.82%	6.30	6.27	0.62
All Bond Index (Return)	199.10	199.03	0.039%	0.30%	0.30%	3.61%	99.10%	6.30	6.27	0.62
Under 3 Bond Index (Clean)	96.11	96.11	0.008%	-0.11%	-0.11%	-0.73%	-3.89%	1.60	1.60	0.00
Under 3 Bond Index (Return)	142.76	142.73	0.020%	0.07%	0.07%	0.56%	42.76%	1.60	1.60	0.00
Under 5 Bond Index (Clean)	109.05	109.03	0.018%	-0.05%	-0.05%	-0.01%	9.05%	2.93	2.93	0.02
Under 5 Bond Index (Return)	165.79	165.74	0.030%	0.11%	0.11%	1.18%	65.79%	2.93	2.93	0.02
Under 10 Bond Index (Clean)	119.41	119.38	0.019%	0.14%	0.14%	1.19%	19.41%	5.05	5.03	0.37
Under 10 Bond Index (Return)	186.92	186.87	0.029%	0.27%	0.27%	2.22%	86.92%	5.05	5.03	0.37
5 Plus Bond Index (Clean)	135.57	135.52	0.036%	0.30%	0.30%	4.27%	35.57%	8.34	8.28	0.74
5 Plus Bond Index (Return)	224.71	224.61	0.045%	0.41%	0.41%	5.19%	124.71%	8.34	8.28	0.74
10 Plus Bond Index (Clean)	151.00	150.82	0.123%	0.46%	0.46%	8.02%	51.00%	17.94	17.72	1.24
10 Plus Bond Index (Return)	262.18	261.85	0.127%	0.53%	0.53%	8.87%	162.18%	17.94	17.72	1.24

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	102.88	5.41	236	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.70	4.55	361	109.25	0.00	8,132	8,514	8884
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.02	2.68	178	116.71	0.00	6,389	7,285	7456
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.98	2.20	178	118.18	0.00	9,256	10,735	10938
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.27	3.62	300	121.89	0.00	7,700	9,107	9385
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.25	2.88	178	129.12	0.00	6,767	8,542	8737
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.55	4.45	361	126.00	0.00	11,609	14,110	14627
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.01	2.44	178	128.44	0.00	8,252	10,398	10599
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.96	0.07	30	103.02	0.00	4,000	4,118	4121
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.41	0.27	25	126.68	0.00	5,480	6,927	6941
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.30	0.25	27	124.55	0.00	8,137	10,114	10135
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.04	0.47	32	145.51	0.00	11,745	17,035	17091
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.82	1.01	154	120.83	0.00	4,950	5,931	5981
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.76	0.30	55	115.06	0.00	5,010	5,749	5765

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Bond Index Constituent

Clean Price Performance			Index Price 14-Apr-2015	Previous Index Price 13-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	102.88	102.94	-0.059%	-0.275%	-0.275%	-2.080%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	104.70	104.71	-0.010%	-0.131%	-0.131%	-1.138%	0.00	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.02	113.99	0.029%	-0.081%	-0.081%	-0.201%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.98	115.96	0.024%	0.020%	0.020%	0.281%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.27	118.21	0.048%	-0.083%	-0.083%	0.533%	0.02	3.81	3.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.25	126.25	-0.002%	-0.012%	-0.012%	0.411%	0.07	4.05	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	121.55	121.52	0.018%	0.096%	0.096%	0.827%	0.17	4.47	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.01	125.99	0.010%	0.071%	0.071%	0.624%	0.24	4.93	4.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.96	102.90	0.053%	0.353%	0.353%		0.37	6.75	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.41	126.37	0.030%	0.197%	0.197%	3.521%	0.49	7.08	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.30	124.30	0.002%	0.384%	0.384%	4.656%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.04	145.00	0.028%	0.477%	0.477%	5.140%	0.68	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.82	119.65	0.138%	0.522%	0.522%	11.295%	0.98	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.76	114.64	0.107%	0.402%	0.402%		1.39	23.25	22.93

Return Price Performance			Index Price 14-Apr-2015	Previous Index Price 13-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	108.28	108.32	-0.035%	0.033%	0.033%	0.183%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.25	109.25	0.003%	0.037%	0.037%	0.098%	0.00	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.71	116.66	0.041%	0.102%	0.102%	1.159%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.18	118.14	0.035%	0.166%	0.166%	1.379%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.89	121.82	0.057%	0.057%	0.057%	1.567%	0.02	3.81	3.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.12	129.11	0.010%	0.164%	0.164%	1.732%	0.07	4.05	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	126.00	125.96	0.028%	0.231%	0.231%	1.843%	0.17	4.47	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.44	128.42	0.019%	0.219%	0.219%	1.748%	0.24	4.93	4.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.02	102.96	0.055%	0.383%	0.383%		0.37	6.75	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.68	126.63	0.039%	0.314%	0.314%	1.208%	0.49	7.08	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.55	124.54	0.010%	0.489%	0.489%	2.552%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.51	145.46	0.037%	0.619%	0.619%	2.269%	0.68	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.83	120.66	0.143%	0.594%	0.594%	11.894%	0.98	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.06	114.93	0.111%	0.468%	0.468%		1.39	23.25	22.93