

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 April, 2015

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## Bond Indices Performance

Index	Close Value 15-Apr-2015	Previous Close Value 14-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	124.14	123.82	0.259%	0.43%	0.43%	2.84%	24.14%	6.32	6.28	0.58
All Bond Index (Return)	199.63	199.10	0.264%	0.56%	0.56%	3.89%	99.63%	6.32	6.28	0.58
Under 3 Bond Index (Clean)	96.14	96.11	0.026%	-0.08%	-0.08%	-0.70%	-3.86%	1.60	1.60	0.00
Under 3 Bond Index (Return)	142.82	142.76	0.038%	0.10%	0.10%	0.59%	42.82%	1.60	1.60	0.00
Under 5 Bond Index (Clean)	109.11	109.05	0.054%	0.00%	0.00%	0.04%	9.11%	2.93	2.93	0.01
Under 5 Bond Index (Return)	165.90	165.79	0.063%	0.17%	0.17%	1.25%	65.90%	2.93	2.93	0.01
Under 10 Bond Index (Clean)	119.62	119.41	0.182%	0.32%	0.32%	1.37%	19.62%	5.05	5.03	0.34
Under 10 Bond Index (Return)	187.28	186.92	0.189%	0.46%	0.46%	2.41%	87.28%	5.05	5.03	0.34
5 Plus Bond Index (Clean)	136.08	135.57	0.381%	0.68%	0.68%	4.67%	36.08%	8.35	8.30	0.70
5 Plus Bond Index (Return)	225.57	224.71	0.385%	0.80%	0.80%	5.60%	125.57%	8.35	8.30	0.70
10 Plus Bond Index (Clean)	152.46	151.00	0.965%	1.43%	1.43%	9.06%	52.46%	17.98	17.77	1.19
10 Plus Bond Index (Return)	264.71	262.18	0.964%	1.50%	1.50%	9.92%	164.71%	17.98	17.77	1.19

## 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	102.85	5.43	237	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.70	4.56	362	109.26	0.00	8,132	8,514	8885
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.10	2.70	179	116.79	0.00	6,389	7,290	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	2.21	179	118.28	0.00	9,256	10,743	10947
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.33	3.63	301	121.96	0.00	7,700	9,111	9391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.35	2.89	179	129.24	0.00	6,767	8,550	8745
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.81	4.46	362	126.28	0.00	11,609	14,141	14659
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.36	2.45	179	128.81	0.00	8,252	10,427	10630
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.07	31	103.42	0.00	4,000	4,134	4137
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.83	0.28	26	127.10	0.00	5,480	6,949	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.70	0.26	28	124.96	0.00	8,137	10,147	10168
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.38	0.49	33	145.86	0.00	11,745	17,075	17132
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.57	1.02	155	121.59	0.00	4,950	5,968	6019
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.26	0.31	56	116.57	0.00	5,010	5,825	5840



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Apr-2015	Previous Index Price 14-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	102.85	102.88	-0.029%	-0.304%	-0.304%	-2.108%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	104.70	104.70	-0.005%	-0.135%	-0.135%	-1.143%	0.00	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.10	114.02	0.063%	-0.018%	-0.018%	-0.138%	0.00	2.36	2.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	115.98	0.075%	0.095%	0.095%	0.356%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	118.27	0.049%	-0.034%	-0.034%	0.582%	0.00	3.81	3.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.35	126.25	0.083%	0.071%	0.071%	0.495%	0.04	4.05	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	121.81	121.55	0.220%	0.317%	0.317%	1.049%	0.12	4.47	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.36	126.01	0.282%	0.353%	0.353%	0.908%	0.18	4.92	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	102.96	0.384%	0.738%	0.738%		0.31	6.75	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	126.41	0.330%	0.527%	0.527%	3.863%	0.45	7.08	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.70	124.30	0.321%	0.706%	0.706%	4.992%	0.55	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.38	145.04	0.231%	0.709%	0.709%	5.382%	0.65	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.57	119.82	0.633%	1.158%	1.158%	11.999%	0.93	12.83	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.26	114.76	1.307%	1.715%	1.715%		1.34	23.29	22.99

Return Price Performance			Index Price 15-Apr-2015	Previous Index Price 14-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	108.28	-0.006%	0.027%	0.027%	0.177%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.26	109.25	0.006%	0.043%	0.043%	0.104%	0.00	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.71	0.075%	0.177%	0.177%	1.234%	0.00	2.36	2.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.28	118.18	0.084%	0.250%	0.250%	1.464%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.96	121.89	0.057%	0.115%	0.115%	1.626%	0.00	3.81	3.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.24	129.12	0.094%	0.258%	0.258%	1.827%	0.04	4.05	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	126.28	126.00	0.222%	0.453%	0.453%	2.069%	0.12	4.47	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.81	128.44	0.287%	0.507%	0.507%	2.041%	0.18	4.92	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.02	0.385%	0.770%	0.770%		0.31	6.75	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.10	126.68	0.338%	0.653%	0.653%	1.550%	0.45	7.08	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.96	124.55	0.328%	0.818%	0.818%	2.888%	0.55	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.86	145.51	0.241%	0.861%	0.861%	2.515%	0.65	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.59	120.83	0.632%	1.230%	1.230%	12.602%	0.93	12.83	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.57	115.06	1.309%	1.783%	1.783%		1.34	23.29	22.99