

Irish Stock Exchange Daily Bond Index Report

Thursday 16 April, 2015

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Bond Indices Performance

Index	Close Value 16-Apr-2015	Previous Close Value 15-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	124.22	124.14	0.063%	0.49%	0.49%	2.90%	24.22%	6.34	6.30	0.56
All Bond Index (Return)	199.77	199.63	0.071%	0.64%	0.64%	3.96%	99.77%	6.34	6.30	0.56
Under 3 Bond Index (Clean)	96.11	96.14	-0.026%	-0.11%	-0.11%	-0.73%	-3.89%	1.62	1.62	0.00
Under 3 Bond Index (Return)	142.80	142.82	-0.013%	0.09%	0.09%	0.58%	42.80%	1.62	1.62	0.00
Under 5 Bond Index (Clean)	109.10	109.11	-0.010%	-0.01%	-0.01%	0.03%	9.10%	2.93	2.93	0.01
Under 5 Bond Index (Return)	165.90	165.90	0.002%	0.17%	0.17%	1.25%	65.90%	2.93	2.93	0.01
Under 10 Bond Index (Clean)	119.63	119.62	0.009%	0.33%	0.33%	1.38%	19.63%	5.07	5.05	0.33
Under 10 Bond Index (Return)	187.31	187.28	0.019%	0.48%	0.48%	2.43%	87.31%	5.07	5.05	0.33
5 Plus Bond Index (Clean)	136.23	136.08	0.106%	0.79%	0.79%	4.78%	36.23%	8.39	8.33	0.68
5 Plus Bond Index (Return)	225.83	225.57	0.113%	0.92%	0.92%	5.72%	125.83%	8.39	8.33	0.68
10 Plus Bond Index (Clean)	153.29	152.46	0.547%	1.99%	1.99%	9.66%	53.29%	18.00	17.79	1.16
10 Plus Bond Index (Return)	266.16	264.71	0.549%	2.06%	2.06%	10.53%	166.16%	18.00	17.79	1.16

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	102.78	5.45	238	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.66	4.58	363	109.24	0.00	8,132	8,511	8883
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	2.71	180	116.79	0.00	6,389	7,288	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.08	2.22	180	118.29	0.00	9,256	10,743	10949
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.35	3.64	302	121.99	0.00	7,700	9,113	9393
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.32	2.91	180	129.23	0.00	6,767	8,547	8744
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.89	4.48	363	126.37	0.00	11,609	14,150	14670
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.34	2.47	180	128.81	0.00	8,252	10,426	10629
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.07	32	103.58	0.00	4,000	4,140	4143
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.87	0.29	27	127.16	0.00	5,480	6,952	6968
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.69	0.27	29	124.96	0.00	8,137	10,146	10168
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.37	0.50	34	145.87	0.00	11,745	17,074	17133
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.04	1.03	156	122.06	0.00	4,950	5,991	6042
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.09	0.31	57	117.40	0.00	5,010	5,866	5882

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Bond Index Constituent

Clean Price Performance			Index Price 16-Apr-2015	Previous Index Price 15-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	102.78	102.85	-0.066%	-0.370%	-0.370%	-2.173%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.70	-0.033%	-0.169%	-0.169%	-1.176%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	114.10	-0.018%	-0.035%	-0.035%	-0.156%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.08	116.07	0.004%	0.099%	0.099%	0.361%	0.00	3.27	3.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.35	118.33	0.014%	-0.019%	-0.019%	0.597%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.32	126.35	-0.025%	0.046%	0.046%	0.469%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	121.89	121.81	0.066%	0.383%	0.383%	1.116%	0.10	4.63	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.34	126.36	-0.016%	0.338%	0.338%	0.892%	0.18	4.92	4.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.35	0.155%	0.894%	0.894%		0.29	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.87	126.83	0.034%	0.561%	0.561%	3.898%	0.44	7.07	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.69	124.70	-0.007%	0.699%	0.699%	4.985%	0.55	7.95	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.37	145.38	-0.007%	0.702%	0.702%	5.375%	0.65	8.27	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.04	120.57	0.386%	1.548%	1.548%	12.431%	0.90	12.83	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.09	116.26	0.712%	2.439%	2.439%		1.31	23.31	23.01

Return Price Performance			Index Price 16-Apr-2015	Previous Index Price 15-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	108.23	108.28	-0.042%	-0.015%	-0.015%	0.135%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	109.24	109.26	-0.020%	0.023%	0.023%	0.084%	0.00	1.00	1.00
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.79	-0.004%	0.172%	0.172%	1.230%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.29	118.28	0.014%	0.264%	0.264%	1.479%	0.00	3.27	3.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.99	121.96	0.025%	0.140%	0.140%	1.651%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.23	129.24	-0.012%	0.246%	0.246%	1.815%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	126.37	126.28	0.073%	0.527%	0.527%	2.144%	0.10	4.63	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.81	128.81	-0.005%	0.502%	0.502%	2.036%	0.18	4.92	4.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.42	0.157%	0.928%	0.928%		0.29	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.16	127.10	0.042%	0.695%	0.695%	1.592%	0.44	7.07	7.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.96	124.96	0.000%	0.818%	0.818%	2.888%	0.55	7.95	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.87	145.86	0.003%	0.864%	0.864%	2.518%	0.65	8.27	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.06	121.59	0.388%	1.623%	1.623%	13.039%	0.90	12.83	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.40	116.57	0.715%	2.510%	2.510%		1.31	23.31	23.01