

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 April, 2015

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Bond Indices Performance

Index	Close Value 22-Apr-2015	Previous Close Value 21-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.54	123.66	-0.095%	-0.06%	-0.06%	2.34%	23.54%	6.33	6.29	0.64
All Bond Index (Return)	198.80	198.97	-0.085%	0.15%	0.15%	3.46%	98.80%	6.33	6.29	0.64
Under 3 Bond Index (Clean)	96.04	96.08	-0.039%	-0.19%	-0.19%	-0.81%	-3.96%	1.62	1.62	-0.10
Under 3 Bond Index (Return)	142.80	142.83	-0.026%	0.09%	0.09%	0.58%	42.80%	1.62	1.62	-0.10
Under 5 Bond Index (Clean)	108.88	108.95	-0.070%	-0.21%	-0.21%	-0.17%	8.88%	3.34	3.33	0.07
Under 5 Bond Index (Return)	166.76	166.85	-0.058%	0.69%	0.69%	1.77%	66.76%	3.34	3.33	0.07
Under 10 Bond Index (Clean)	119.14	119.23	-0.071%	-0.09%	-0.09%	0.96%	19.14%	5.07	5.05	0.40
Under 10 Bond Index (Return)	186.66	186.78	-0.060%	0.14%	0.14%	2.08%	86.66%	5.07	5.05	0.40
5 Plus Bond Index (Clean)	135.14	135.30	-0.120%	-0.02%	-0.02%	3.94%	35.14%	9.26	9.18	0.84
5 Plus Bond Index (Return)	222.59	222.84	-0.111%	-0.53%	-0.53%	4.20%	122.59%	9.26	9.18	0.84
10 Plus Bond Index (Clean)	150.55	151.04	-0.320%	0.16%	0.16%	7.70%	50.55%	17.98	17.76	1.26
10 Plus Bond Index (Return)	261.51	262.33	-0.314%	0.27%	0.27%	8.59%	161.51%	17.98	17.76	1.26

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	102.69	5.59	244	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.61	0.05	4	104.66	0.00	8,132	8,506	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.96	2.80	186	116.76	0.00	6,389	7,281	7460
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.89	2.29	186	118.18	0.00	9,256	10,726	10938
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.03	3.71	308	121.74	0.00	7,700	9,088	9374
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.91	3.01	186	128.91	0.00	6,767	8,519	8723
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.37	0.05	4	121.42	0.00	11,609	14,089	14095
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.70	2.55	186	128.24	0.00	8,252	10,372	10583
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.74	0.08	38	102.82	0.00	4,000	4,110	4113
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.04	0.35	33	126.40	0.00	5,480	6,906	6926
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.99	0.33	35	124.31	0.00	8,137	10,089	10115
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.41	0.59	40	145.01	0.00	11,745	16,962	17031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.38	1.07	162	120.44	0.00	4,950	5,909	5962
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.50	0.35	63	114.84	0.00	5,010	5,736	5754

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Bond Index Constituent

Clean Price Performance			Index Price 22-Apr-2015	Previous Index Price 21-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	102.69	102.71	-0.020%	-0.458%	-0.458%	-2.259%	-0.22	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.64	-0.029%	-0.224%	-0.224%	-1.230%	-0.08	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.96	114.02	-0.050%	-0.138%	-0.138%	-0.258%	-0.11	2.34	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.89	115.98	-0.080%	-0.063%	-0.063%	0.198%	-0.05	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.03	118.12	-0.078%	-0.287%	-0.287%	0.327%	0.05	3.79	3.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.91	126.01	-0.079%	-0.281%	-0.281%	0.141%	0.11	4.03	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.37	121.47	-0.086%	-0.049%	-0.049%	0.680%	0.19	4.61	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.70	125.79	-0.074%	-0.175%	-0.175%	0.377%	0.27	4.90	4.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.74	102.80	-0.058%	0.143%	0.143%		0.40	6.73	6.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.04	126.15	-0.086%	-0.094%	-0.094%	3.222%	0.53	7.05	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.99	124.04	-0.040%	0.133%	0.133%	4.395%	0.62	7.93	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	144.54	-0.088%	0.042%	0.042%	4.685%	0.73	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.38	119.66	-0.238%	0.153%	0.153%	10.887%	1.01	12.92	12.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.50	114.96	-0.404%	0.173%	0.173%		1.40	23.22	22.90

Return Price Performance			Index Price 22-Apr-2015	Previous Index Price 21-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	0.002%	0.030%	0.030%	0.179%	-0.22	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.67	-0.017%	-4.173%	-4.173%	-4.115%	-0.08	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.76	116.80	-0.036%	0.150%	0.150%	1.207%	-0.11	2.34	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.18	118.26	-0.068%	0.168%	0.168%	1.381%	-0.05	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.74	121.82	-0.066%	-0.062%	-0.062%	1.447%	0.05	3.79	3.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.91	129.00	-0.064%	0.001%	0.001%	1.566%	0.11	4.03	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.42	121.51	-0.077%	-3.412%	-3.412%	-1.858%	0.19	4.61	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.24	128.32	-0.062%	0.063%	0.063%	1.590%	0.27	4.90	4.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.82	102.88	-0.056%	0.190%	0.190%		0.40	6.73	6.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.40	126.49	-0.077%	0.093%	0.093%	0.984%	0.53	7.05	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.31	124.36	-0.033%	0.299%	0.299%	2.358%	0.62	7.93	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.01	145.12	-0.077%	0.268%	0.268%	1.912%	0.73	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.44	120.72	-0.231%	0.271%	0.271%	11.535%	1.01	12.92	12.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.84	115.30	-0.399%	0.278%	0.278%		1.40	23.22	22.90