

Irish Stock Exchange Daily Bond Index Report

Thursday 23 April, 2015

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Bond Indices Performance

Index	Close Value 23-Apr-2015	Previous Close Value 22-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.43	123.54	-0.086%	-0.15%	-0.15%	2.25%	23.43%	6.32	6.28	0.65
All Bond Index (Return)	198.65	198.80	-0.075%	0.07%	0.07%	3.38%	98.65%	6.32	6.28	0.65
Under 3 Bond Index (Clean)	96.02	96.04	-0.020%	-0.20%	-0.20%	-0.83%	-3.98%	1.61	1.61	-0.11
Under 3 Bond Index (Return)	142.79	142.80	-0.007%	0.08%	0.08%	0.57%	42.79%	1.61	1.61	-0.11
Under 5 Bond Index (Clean)	108.84	108.88	-0.035%	-0.25%	-0.25%	-0.21%	8.84%	3.33	3.33	0.07
Under 5 Bond Index (Return)	166.72	166.76	-0.023%	0.67%	0.67%	1.75%	66.72%	3.33	3.33	0.07
Under 10 Bond Index (Clean)	119.07	119.14	-0.060%	-0.15%	-0.15%	0.90%	19.07%	5.06	5.04	0.40
Under 10 Bond Index (Return)	186.57	186.66	-0.050%	0.09%	0.09%	2.02%	86.57%	5.06	5.04	0.40
5 Plus Bond Index (Clean)	134.95	135.14	-0.136%	-0.15%	-0.15%	3.80%	34.95%	9.24	9.16	0.85
5 Plus Bond Index (Return)	222.31	222.59	-0.127%	-0.66%	-0.66%	4.07%	122.31%	9.24	9.16	0.85
10 Plus Bond Index (Clean)	150.07	150.55	-0.317%	-0.16%	-0.16%	7.36%	50.07%	17.96	17.73	1.27
10 Plus Bond Index (Return)	260.70	261.51	-0.310%	-0.04%	-0.04%	8.26%	160.70%	17.96	17.73	1.27

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	102.63	5.62	245	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.57	0.06	5	104.64	0.00	8,132	8,504	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.95	2.82	187	116.77	0.00	6,389	7,280	7461
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.86	2.31	187	118.17	0.00	9,256	10,724	10937
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.00	3.73	309	121.73	0.00	7,700	9,086	9373
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.87	3.02	187	128.89	0.00	6,767	8,517	8721
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.28	0.06	5	121.35	0.00	11,609	14,079	14087
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.65	2.56	187	128.21	0.00	8,252	10,368	10580
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.70	0.09	39	102.78	0.00	4,000	4,108	4111
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.95	0.36	34	126.32	0.00	5,480	6,902	6921
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.89	0.34	36	124.22	0.00	8,137	10,080	10108
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.20	0.61	41	144.80	0.00	11,745	16,936	17008
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.13	1.07	163	120.20	0.00	4,950	5,897	5950
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.01	0.35	64	114.36	0.00	5,010	5,712	5729

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Bond Index Constituent

Clean Price Performance			Index Price 23-Apr-2015	Previous Index Price 22-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	102.63	102.69	-0.060%	-0.518%	-0.518%	-2.318%	-0.24	0.31	0.31
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.61	-0.031%	-0.255%	-0.255%	-1.261%	-0.08	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.95	113.96	-0.007%	-0.145%	-0.145%	-0.265%	-0.12	2.34	2.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.86	115.89	-0.021%	-0.084%	-0.084%	0.177%	-0.06	3.25	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.00	118.03	-0.024%	-0.311%	-0.311%	0.303%	0.05	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.87	125.91	-0.032%	-0.313%	-0.313%	0.109%	0.11	4.02	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.28	121.37	-0.070%	-0.119%	-0.119%	0.610%	0.20	4.61	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.65	125.70	-0.040%	-0.214%	-0.214%	0.337%	0.28	4.90	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.70	102.74	-0.042%	0.101%	0.101%		0.40	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.95	126.04	-0.071%	-0.164%	-0.164%	3.149%	0.53	7.05	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.89	123.99	-0.083%	0.050%	0.050%	4.308%	0.63	7.93	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.20	144.41	-0.151%	-0.109%	-0.109%	4.527%	0.74	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.13	119.38	-0.209%	-0.057%	-0.057%	10.654%	1.02	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.01	114.50	-0.429%	-0.256%	-0.256%		1.42	23.19	22.87

Return Price Performance			Index Price 23-Apr-2015	Previous Index Price 22-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	108.24	108.28	-0.036%	-0.006%	-0.006%	0.143%	-0.24	0.31	0.31
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.66	-0.018%	-4.191%	-4.191%	-4.132%	-0.08	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.77	116.76	0.006%	0.156%	0.156%	1.214%	-0.12	2.34	2.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.17	118.18	-0.010%	0.158%	0.158%	1.371%	-0.06	3.25	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.73	121.74	-0.013%	-0.075%	-0.075%	1.433%	0.05	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.89	128.91	-0.019%	-0.018%	-0.018%	1.547%	0.11	4.02	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.35	121.42	-0.059%	-3.469%	-3.469%	-1.916%	0.20	4.61	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.21	128.24	-0.028%	0.035%	0.035%	1.561%	0.28	4.90	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.78	102.82	-0.040%	0.150%	0.150%		0.40	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.32	126.40	-0.063%	0.030%	0.030%	0.921%	0.53	7.05	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.22	124.31	-0.076%	0.223%	0.223%	2.281%	0.63	7.93	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.80	145.01	-0.140%	0.127%	0.127%	1.769%	0.74	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.20	120.44	-0.202%	0.069%	0.069%	11.310%	1.02	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.36	114.84	-0.422%	-0.146%	-0.146%		1.42	23.19	22.87