

# Irish Stock Exchange Daily Bond Index Report

Friday 24 April, 2015

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## Bond Indices Performance

Index	Close Value 24-Apr-2015	Previous Close Value 23-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.60	123.43	0.135%	-0.01%	-0.01%	2.39%	23.60%	6.32	6.28	0.62
All Bond Index (Return)	198.94	198.65	0.143%	0.22%	0.22%	3.53%	98.94%	6.32	6.28	0.62
Under 3 Bond Index (Clean)	96.02	96.02	-0.003%	-0.21%	-0.21%	-0.83%	-3.98%	1.61	1.61	-0.12
Under 3 Bond Index (Return)	142.80	142.79	0.010%	0.09%	0.09%	0.58%	42.80%	1.61	1.61	-0.12
Under 5 Bond Index (Clean)	108.91	108.84	0.066%	-0.18%	-0.18%	-0.14%	8.91%	3.33	3.32	0.05
Under 5 Bond Index (Return)	166.85	166.72	0.077%	0.74%	0.74%	1.83%	66.85%	3.33	3.32	0.05
Under 10 Bond Index (Clean)	119.22	119.07	0.126%	-0.02%	-0.02%	1.03%	19.22%	5.06	5.04	0.38
Under 10 Bond Index (Return)	186.82	186.57	0.135%	0.22%	0.22%	2.16%	86.82%	5.06	5.04	0.38
5 Plus Bond Index (Clean)	135.23	134.95	0.202%	0.05%	0.05%	4.01%	35.23%	9.24	9.17	0.83
5 Plus Bond Index (Return)	222.78	222.31	0.208%	-0.45%	-0.45%	4.29%	122.78%	9.24	9.17	0.83
10 Plus Bond Index (Clean)	150.40	150.07	0.215%	0.06%	0.06%	7.59%	50.40%	17.96	17.74	1.26
10 Plus Bond Index (Return)	261.26	260.70	0.217%	0.18%	0.18%	8.49%	161.26%	17.96	17.74	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	102.60	5.64	246	108.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	9999999996	Annual	104.57	0.08	6	104.64	0.00	8,132	8,503	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.95	2.83	188	116.79	0.00	6,389	7,281	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.88	2.32	188	118.19	0.00	9,256	10,725	10939
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	0000000004	Annual	118.12	3.74	310	121.86	0.00	7,700	9,095	9383
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	0000000004	Annual	126.02	3.04	188	129.05	0.00	6,767	8,527	8733
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.44	0.07	6	121.52	0.00	11,609	14,098	14107
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.81	2.58	188	128.39	0.00	8,252	10,382	10594
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	0000000004	Annual	102.95	0.09	40	103.04	0.00	4,000	4,118	4122
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	9999999999	Annual	126.23	0.37	35	126.60	0.00	5,480	6,917	6937
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	9999999999	Annual	124.21	0.35	37	124.55	0.00	8,137	10,107	10135
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	0000000004	Annual	144.46	0.62	42	145.08	0.00	11,745	16,967	17040
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	9999999999	Annual	119.34	1.08	164	120.42	0.00	4,950	5,907	5961
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.29	0.36	65	114.64	0.00	5,010	5,726	5744



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Apr-2015	Previous Index Price 23-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	102.60	102.63	-0.027%	-0.545%	-0.545%	-2.344%	-0.23	0.31	0.31
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.57	-0.008%	-0.262%	-0.262%	-1.268%	-0.09	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.95	113.95	0.003%	-0.142%	-0.142%	-0.263%	-0.13	2.33	2.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.88	115.86	0.010%	-0.073%	-0.073%	0.188%	-0.06	3.25	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.12	118.00	0.102%	-0.210%	-0.210%	0.405%	0.02	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.02	125.87	0.119%	-0.194%	-0.194%	0.228%	0.07	4.02	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.44	121.28	0.132%	0.012%	0.012%	0.742%	0.17	4.60	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.81	125.65	0.131%	-0.083%	-0.083%	0.469%	0.25	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.95	102.70	0.249%	0.351%	0.351%		0.37	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.23	125.95	0.220%	0.055%	0.055%	3.376%	0.50	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.21	123.89	0.261%	0.311%	0.311%	4.580%	0.60	7.92	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.46	144.20	0.182%	0.073%	0.073%	4.717%	0.72	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.34	119.13	0.183%	0.126%	0.126%	10.857%	1.01	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.29	114.01	0.246%	-0.010%	-0.010%		1.41	23.20	22.88

Return Price Performance			Index Price 24-Apr-2015	Previous Index Price 23-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	108.24	-0.005%	-0.011%	-0.011%	0.139%	-0.23	0.31	0.31
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.64	0.005%	-4.186%	-4.186%	-4.127%	-0.09	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.77	0.015%	0.172%	0.172%	1.229%	-0.13	2.33	2.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.19	118.17	0.021%	0.179%	0.179%	1.392%	-0.06	3.25	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.86	121.73	0.108%	0.034%	0.034%	1.543%	0.02	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.05	128.89	0.129%	0.111%	0.111%	1.678%	0.07	4.02	4.02
IE0034074488	3407448	4.5 Treas Bnd 2020	121.52	121.35	0.142%	-3.332%	-3.332%	-1.777%	0.17	4.60	4.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.39	128.21	0.139%	0.174%	0.174%	1.702%	0.25	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.04	102.78	0.252%	0.402%	0.402%		0.37	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.60	126.32	0.228%	0.258%	0.258%	1.151%	0.50	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.55	124.22	0.268%	0.491%	0.491%	2.555%	0.60	7.92	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.08	144.80	0.191%	0.318%	0.318%	1.963%	0.72	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.42	120.20	0.186%	0.256%	0.256%	11.517%	1.01	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.64	114.36	0.250%	0.104%	0.104%		1.41	23.20	22.88