

Irish Stock Exchange Daily Bond Index Report

Tuesday 28 April, 2015

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Bond Indices Performance

Index	Close Value 28-Apr-2015	Previous Close Value 27-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.67	123.60	0.055%	0.05%	0.05%	2.45%	23.67%	6.31	6.27	0.61
All Bond Index (Return)	199.13	199.00	0.064%	0.31%	0.31%	3.63%	99.13%	6.31	6.27	0.61
Under 3 Bond Index (Clean)	96.00	96.00	-0.005%	-0.23%	-0.23%	-0.85%	-4.00%	1.60	1.60	-0.12
Under 3 Bond Index (Return)	142.84	142.83	0.008%	0.12%	0.12%	0.61%	42.84%	1.60	1.60	-0.12
Under 5 Bond Index (Clean)	108.92	108.89	0.032%	-0.17%	-0.17%	-0.13%	8.92%	3.32	3.32	0.04
Under 5 Bond Index (Return)	166.94	166.87	0.043%	0.80%	0.80%	1.88%	66.94%	3.32	3.32	0.04
Under 10 Bond Index (Clean)	119.29	119.22	0.062%	0.04%	0.04%	1.09%	19.29%	5.05	5.03	0.36
Under 10 Bond Index (Return)	187.01	186.88	0.071%	0.32%	0.32%	2.26%	87.01%	5.05	5.03	0.36
5 Plus Bond Index (Clean)	135.37	135.26	0.078%	0.15%	0.15%	4.12%	35.37%	9.23	9.16	0.81
5 Plus Bond Index (Return)	223.08	222.89	0.086%	-0.31%	-0.31%	4.43%	123.08%	9.23	9.16	0.81
10 Plus Bond Index (Clean)	150.46	150.46	-0.003%	0.10%	0.10%	7.63%	50.46%	17.95	17.73	1.26
10 Plus Bond Index (Return)	261.42	261.42	0.002%	0.24%	0.24%	8.56%	161.42%	17.95	17.73	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	102.55	5.73	250	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.56	0.13	10	104.68	0.00	8,132	8,502	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.92	2.89	192	116.81	0.00	6,389	7,279	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.92	2.37	192	118.28	0.00	9,256	10,729	10948
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.20	3.79	314	121.99	0.00	7,700	9,101	9393
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.04	3.10	192	129.15	0.00	6,767	8,529	8739
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.42	0.12	10	121.54	0.00	11,609	14,095	14110
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.87	2.63	192	128.50	0.00	8,252	10,387	10604
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.14	0.10	44	103.24	0.00	4,000	4,126	4130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.40	0.42	39	126.82	0.00	5,480	6,926	6949
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.37	0.38	41	124.76	0.00	8,137	10,120	10151
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.65	0.68	46	145.33	0.00	11,745	16,990	17070
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.47	1.11	168	120.57	0.00	4,950	5,914	5968
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.26	0.38	69	114.64	0.00	5,010	5,724	5743

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Bond Index Constituent

Clean Price Performance			Index Price 28-Apr-2015	Previous Index Price 27-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	102.55	102.57	-0.025%	-0.592%	-0.592%	-2.391%	-0.22	0.30	0.30
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.55	0.005%	-0.272%	-0.272%	-1.278%	-0.10	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.92	113.94	-0.016%	-0.171%	-0.171%	-0.291%	-0.13	2.33	2.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.92	115.87	0.039%	-0.039%	-0.039%	0.222%	-0.08	3.24	3.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.20	118.09	0.091%	-0.142%	-0.142%	0.473%	0.00	3.77	3.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.04	125.98	0.054%	-0.172%	-0.172%	0.251%	0.06	4.01	4.01
IE0034074488	3407448	4.5 Treas Bnd 2020	121.42	121.40	0.016%	-0.007%	-0.007%	0.723%	0.17	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.87	125.76	0.088%	-0.033%	-0.033%	0.519%	0.23	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.14	102.97	0.173%	0.536%	0.536%		0.34	6.71	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.40	126.27	0.101%	0.190%	0.190%	3.515%	0.48	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.37	124.29	0.071%	0.444%	0.444%	4.719%	0.58	7.92	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.65	144.51	0.099%	0.206%	0.206%	4.857%	0.70	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.47	119.42	0.040%	0.228%	0.228%	10.970%	1.00	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.26	114.32	-0.048%	-0.035%	-0.035%		1.41	23.19	22.87

Return Price Performance			Index Price 28-Apr-2015	Previous Index Price 27-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	-0.003%	0.028%	0.028%	0.178%	-0.22	0.30	0.30
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.66	0.017%	-4.150%	-4.150%	-4.091%	-0.10	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	116.82	-0.003%	0.195%	0.195%	1.253%	-0.13	2.33	2.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.28	118.23	0.048%	0.254%	0.254%	1.469%	-0.08	3.24	3.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.99	121.87	0.098%	0.139%	0.139%	1.650%	0.00	3.77	3.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.15	129.06	0.066%	0.183%	0.183%	1.751%	0.06	4.01	4.01
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.51	0.026%	-3.312%	-3.312%	-1.756%	0.17	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.50	128.38	0.097%	0.266%	0.266%	1.796%	0.23	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.24	103.06	0.175%	0.595%	0.595%		0.34	6.71	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.82	126.68	0.110%	0.427%	0.427%	1.321%	0.48	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.76	124.66	0.078%	0.654%	0.654%	2.721%	0.58	7.92	7.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.33	145.17	0.109%	0.493%	0.493%	2.141%	0.70	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.57	120.52	0.046%	0.380%	0.380%	11.655%	1.00	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.64	114.69	-0.044%	0.099%	0.099%		1.41	23.19	22.87