

# Irish Stock Exchange Daily Bond Index Report

Tuesday 5 May, 2015

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 05-May-2015	Previous Close Value 01-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.24	122.31	-0.878%	-0.94%	-1.92%	0.43%	21.24%	6.17	6.11	0.90
All Bond Index (Return)	195.39	197.02	-0.829%	-0.88%	-1.57%	1.68%	95.39%	6.17	6.11	0.90
Under 3 Bond Index (Clean)	95.84	95.87	-0.031%	-0.05%	-0.39%	-1.01%	-4.16%	1.58	1.58	-0.07
Under 3 Bond Index (Return)	142.73	142.71	0.019%	0.01%	0.05%	0.53%	42.73%	1.58	1.58	-0.07
Under 5 Bond Index (Clean)	108.29	108.50	-0.197%	-0.22%	-0.76%	-0.71%	8.29%	3.30	3.29	0.19
Under 5 Bond Index (Return)	166.11	166.36	-0.150%	-0.16%	0.30%	1.38%	66.11%	3.30	3.29	0.19
Under 10 Bond Index (Clean)	117.60	118.31	-0.604%	-0.64%	-1.38%	-0.34%	17.60%	5.00	4.97	0.63
Under 10 Bond Index (Return)	184.52	185.55	-0.556%	-0.58%	-1.02%	0.90%	84.52%	5.00	4.97	0.63
5 Plus Bond Index (Clean)	130.89	132.95	-1.546%	-1.64%	-3.16%	0.67%	30.89%	9.05	8.95	1.16
5 Plus Bond Index (Return)	215.88	219.17	-1.502%	-1.59%	-3.53%	1.06%	115.88%	9.05	8.95	1.16
10 Plus Bond Index (Clean)	139.93	144.95	-3.463%	-3.76%	-6.91%	0.10%	39.93%	17.60	17.31	1.67
10 Plus Bond Index (Return)	243.34	251.95	-3.419%	-3.71%	-6.69%	1.05%	143.34%	17.60	17.31	1.67

## 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	103.35	5.89	257	109.24	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.43	0.21	17	104.64	0.00	8,132	8,492	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.67	3.00	199	116.67	0.00	6,389	7,262	7454
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.40	2.45	199	117.86	0.00	9,256	10,681	10908
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.45	3.87	321	121.32	0.00	7,700	9,044	9342
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.11	3.22	199	128.32	0.00	6,767	8,465	8683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.17	0.21	17	120.38	0.00	11,609	13,950	13975
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.40	2.73	199	127.13	0.00	8,252	10,265	10490
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.20	0.11	51	101.31	0.00	4,000	4,048	4052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.59	0.49	46	124.08	0.00	5,480	6,772	6799
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.10	0.45	48	121.55	0.00	8,137	9,854	9890
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.92	0.78	53	140.70	0.00	11,745	16,434	16526
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.55	1.15	175	114.70	0.00	4,950	5,621	5678
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.85	0.42	76	104.27	0.00	5,010	5,203	5224



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## Bond Index Constituent

Clean Price Performance			Index Price 05-May-2015	Previous Index Price 01-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.35	102.43	0.895%	0.891%	0.181%	-1.631%	-3.32	0.28	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.43	104.47	-0.038%	-0.052%	-0.393%	-1.397%	-0.07	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.67	113.70	-0.025%	-0.053%	-0.393%	-0.513%	-0.07	2.31	2.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.40	115.55	-0.127%	-0.127%	-0.480%	-0.220%	0.03	3.22	3.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.45	117.83	-0.321%	-0.300%	-0.776%	-0.164%	0.14	3.75	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.11	125.31	-0.162%	-0.197%	-0.915%	-0.496%	0.22	3.99	3.98
IE0034074488	3407448	4.5 Treas Bnd 2020	120.17	120.63	-0.380%	-0.427%	-1.036%	-0.314%	0.38	4.58	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.40	125.08	-0.540%	-0.542%	-1.203%	-0.657%	0.46	4.86	4.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.20	102.08	-0.857%	-0.899%	-1.358%		0.62	6.69	6.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.59	124.74	-0.922%	-0.954%	-2.037%	1.214%	0.80	7.01	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.10	122.42	-1.074%	-1.157%	-2.199%	1.963%	0.91	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.92	142.17	-1.586%	-1.641%	-3.074%	1.424%	1.10	8.19	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.55	116.30	-2.363%	-2.595%	-4.734%	5.476%	1.39	12.82	12.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.85	108.89	-4.624%	-4.998%	-9.143%		1.83	22.79	22.38

Return Price Performance			Index Price 05-May-2015	Previous Index Price 01-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	109.24	108.23	0.932%	0.950%	0.914%	1.065%	-3.32	0.28	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.63	0.010%	0.009%	-4.185%	-4.127%	-0.07	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.67	116.63	0.028%	0.014%	0.069%	1.125%	-0.07	2.31	2.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.86	117.95	-0.083%	-0.073%	-0.107%	1.103%	0.03	3.22	3.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.32	121.65	-0.270%	-0.240%	-0.407%	1.096%	0.14	3.75	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.32	128.46	-0.107%	-0.129%	-0.457%	1.101%	0.22	3.99	3.98
IE0034074488	3407448	4.5 Treas Bnd 2020	120.38	120.79	-0.338%	-0.375%	-4.237%	-2.696%	0.38	4.58	4.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.13	127.75	-0.485%	-0.478%	-0.808%	0.705%	0.46	4.86	4.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.31	102.18	-0.848%	-0.887%	-1.282%		0.62	6.69	6.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.08	125.19	-0.884%	-0.907%	-1.739%	-0.864%	0.80	7.01	6.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.55	122.83	-1.041%	-1.116%	-1.934%	0.080%	0.91	7.89	7.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.70	142.90	-1.537%	-1.582%	-2.710%	-1.115%	1.10	8.19	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.70	117.42	-2.317%	-2.542%	-4.507%	6.220%	1.39	12.82	12.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.27	109.28	-4.588%	-4.955%	-8.958%		1.83	22.79	22.38