

Irish Stock Exchange Daily Bond Index Report

Friday 17 April, 2015

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Bond Indices Performance

Index	Close Value 17-Apr-2015	Previous Close Value 16-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	124.02	124.22	-0.162%	0.33%	0.33%	2.74%	24.02%	6.35	6.31	0.59
All Bond Index (Return)	197.99	199.77	-0.890%	-0.26%	-0.26%	3.04%	97.99%	6.35	6.31	0.59
Under 3 Bond Index (Clean)	96.11	96.11	0.000%	-0.11%	-0.11%	-0.73%	-3.89%	1.63	1.63	0.00
Under 3 Bond Index (Return)	139.55	142.80	-2.275%	-2.19%	-2.19%	-1.71%	39.55%	1.63	1.63	0.00
Under 5 Bond Index (Clean)	109.09	109.10	-0.015%	-0.02%	-0.02%	0.02%	9.09%	2.95	2.94	0.01
Under 5 Bond Index (Return)	164.53	165.90	-0.826%	-0.66%	-0.66%	0.41%	64.53%	2.95	2.94	0.01
Under 10 Bond Index (Clean)	119.52	119.63	-0.099%	0.23%	0.23%	1.28%	19.52%	5.08	5.06	0.35
Under 10 Bond Index (Return)	185.61	187.31	-0.908%	-0.43%	-0.43%	1.50%	85.61%	5.08	5.06	0.35
5 Plus Bond Index (Clean)	135.89	136.23	-0.248%	0.54%	0.54%	4.52%	35.89%	8.40	8.34	0.71
5 Plus Bond Index (Return)	223.73	225.83	-0.928%	-0.02%	-0.02%	4.74%	123.73%	8.40	8.34	0.71
10 Plus Bond Index (Clean)	152.17	153.29	-0.732%	1.24%	1.24%	8.86%	52.17%	17.97	17.75	1.20
10 Plus Bond Index (Return)	264.24	266.16	-0.723%	1.32%	1.32%	9.73%	164.24%	17.97	17.75	1.20

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	102.75	5.48	239	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.66	-0.01	-1	104.65	0.00	8,132	8,511	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.08	2.73	181	116.81	0.00	6,389	7,289	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.07	2.23	181	118.30	0.00	9,256	10,742	10949
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.31	3.65	303	121.96	0.00	7,700	9,110	9391
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.28	2.93	181	129.21	0.00	6,767	8,545	8743
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.81	-0.01	-1	121.80	0.00	11,609	14,141	14139
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.21	2.48	181	128.69	0.00	8,252	10,415	10619
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.07	33	103.28	0.00	4,000	4,128	4131
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.64	0.30	28	126.94	0.00	5,480	6,939	6956
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.46	0.28	30	124.73	0.00	8,137	10,127	10150
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	145.07	0.52	35	145.58	0.00	11,745	17,038	17099
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.35	1.03	157	121.38	0.00	4,950	5,957	6009
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.03	0.32	58	116.35	0.00	5,010	5,813	5829

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Bond Index Constituent

Clean Price Performance			Index Price 17-Apr-2015	Previous Index Price 16-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	102.75	102.78	-0.025%	-0.396%	-0.396%	-2.198%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.66	-0.003%	-0.172%	-0.172%	-1.178%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.08	114.08	0.004%	-0.031%	-0.031%	-0.151%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.07	116.08	-0.009%	0.091%	0.091%	0.352%	0.00	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	118.35	-0.034%	-0.053%	-0.053%	0.563%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.28	126.32	-0.030%	0.016%	0.016%	0.439%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	121.81	121.89	-0.068%	0.315%	0.315%	1.047%	0.12	4.62	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.21	126.34	-0.103%	0.234%	0.234%	0.788%	0.20	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	103.51	-0.290%	0.601%	0.601%		0.33	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.64	126.87	-0.177%	0.383%	0.383%	3.714%	0.46	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.46	124.69	-0.187%	0.510%	0.510%	4.788%	0.58	7.94	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.07	145.37	-0.206%	0.494%	0.494%	5.158%	0.68	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.35	121.04	-0.567%	0.972%	0.972%	11.794%	0.94	12.82	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.03	117.09	-0.901%	1.516%	1.516%		1.34	23.28	22.97

Return Price Performance			Index Price 17-Apr-2015	Previous Index Price 16-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	108.23	108.23	-0.003%	-0.018%	-0.018%	0.132%	0.00	0.33	0.33
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	109.24	-4.203%	-4.181%	-4.181%	-4.122%	0.00	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	116.79	0.017%	0.190%	0.190%	1.247%	0.00	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.30	118.29	0.003%	0.267%	0.267%	1.482%	0.00	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.96	121.99	-0.023%	0.117%	0.117%	1.627%	0.00	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.21	129.23	-0.017%	0.229%	0.229%	1.798%	0.04	4.04	4.04
IE0034074488	3407448	4.5 Treas Bnd 2020	121.80	126.37	-3.616%	-3.109%	-3.109%	-1.550%	0.12	4.62	4.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.69	128.81	-0.091%	0.411%	0.411%	1.943%	0.20	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	103.58	-0.288%	0.637%	0.637%		0.33	6.74	6.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.94	127.16	-0.168%	0.526%	0.526%	1.421%	0.46	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.73	124.96	-0.179%	0.637%	0.637%	2.704%	0.58	7.94	7.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.58	145.87	-0.195%	0.667%	0.667%	2.318%	0.68	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.38	122.06	-0.557%	1.057%	1.057%	12.409%	0.94	12.82	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.35	117.40	-0.894%	1.594%	1.594%		1.34	23.28	22.97