

Irish Stock Exchange Daily Bond Index Report



Monday 20 April, 2015

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Bond Indices Performance

Index	Close Value 20-Apr-2015	Previous Close Value 17-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.80	124.02	-0.176%	0.15%	0.15%	2.56%	23.80%	6.32	6.28	0.60
All Bond Index (Return)	199.18	197.99	0.602%	0.34%	0.34%	3.66%	99.18%	6.32	6.28	0.60
Under 3 Bond Index (Clean)	96.08	96.11	-0.031%	-0.14%	-0.14%	-0.76%	-3.92%	1.61	1.61	-0.11
Under 3 Bond Index (Return)	142.83	139.55	2.348%	0.11%	0.11%	0.60%	42.83%	1.61	1.61	-0.11
Under 5 Bond Index (Clean)	109.01	109.09	-0.065%	-0.09%	-0.09%	-0.05%	9.01%	3.34	3.34	0.04
Under 5 Bond Index (Return)	166.93	164.53	1.458%	0.79%	0.79%	1.88%	66.93%	3.34	3.34	0.04
Under 10 Bond Index (Clean)	119.33	119.52	-0.151%	0.08%	0.08%	1.13%	19.33%	5.06	5.04	0.37
Under 10 Bond Index (Return)	186.93	185.61	0.709%	0.28%	0.28%	2.22%	86.93%	5.06	5.04	0.37
5 Plus Bond Index (Clean)	135.54	135.89	-0.258%	0.28%	0.28%	4.25%	35.54%	9.28	9.20	0.81
5 Plus Bond Index (Return)	223.21	223.73	-0.233%	-0.25%	-0.25%	4.49%	123.21%	9.28	9.20	0.81
10 Plus Bond Index (Clean)	151.56	152.17	-0.400%	0.83%	0.83%	8.42%	51.56%	18.02	17.80	1.22
10 Plus Bond Index (Return)	263.23	264.24	-0.383%	0.93%	0.93%	9.31%	163.23%	18.02	17.80	1.22

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	102.73	5.55	242	108.27	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.65	0.03	2	104.67	4.60	8,132	8,510	8886
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.02	2.77	184	116.80	0.00	6,389	7,285	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.00	2.27	184	118.27	0.00	9,256	10,737	10947
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.20	3.69	306	121.89	0.00	7,700	9,102	9386
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.13	2.97	184	129.10	0.00	6,767	8,535	8736
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.60	0.03	2	121.63	4.50	11,609	14,116	14642
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.94	2.52	184	128.46	0.00	8,252	10,393	10601
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.93	0.08	36	103.01	0.00	4,000	4,117	4120
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.33	0.33	31	126.66	0.00	5,480	6,922	6940
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.17	0.31	33	124.48	0.00	8,137	10,104	10129
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.76	0.56	38	145.32	0.00	11,745	17,003	17069
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.90	1.05	160	120.95	0.00	4,950	5,935	5987
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.55	0.33	61	115.88	0.00	5,010	5,789	5806

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Bond Index Constituent

Clean Price Performance			Index Price 20-Apr-2015	Previous Index Price 17-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	102.73	102.75	-0.022%	-0.418%	-0.418%	-2.220%	-0.20	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	104.66	-0.014%	-0.186%	-0.186%	-1.193%	-0.09	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.02	114.08	-0.050%	-0.081%	-0.081%	-0.201%	-0.12	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.00	116.07	-0.053%	0.037%	0.037%	0.298%	-0.08	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.20	118.31	-0.086%	-0.139%	-0.139%	0.476%	0.02	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.13	126.28	-0.120%	-0.105%	-0.105%	0.318%	0.07	4.03	4.03
IE0034074488	3407448	4.5 Treas Bnd 2020	121.60	121.81	-0.171%	0.143%	0.143%	0.874%	0.15	4.62	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.94	126.21	-0.212%	0.022%	0.022%	0.575%	0.24	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.93	103.21	-0.273%	0.327%	0.327%		0.37	6.74	6.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.33	126.64	-0.249%	0.133%	0.133%	3.456%	0.50	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.17	124.46	-0.227%	0.283%	0.283%	4.551%	0.60	7.94	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.76	145.07	-0.209%	0.284%	0.284%	4.938%	0.70	8.26	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.90	120.35	-0.380%	0.589%	0.589%	11.370%	0.97	12.93	12.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.55	116.03	-0.421%	1.089%	1.089%		1.36	23.26	22.94

Return Price Performance			Index Price 20-Apr-2015	Previous Index Price 17-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	108.27	108.23	0.043%	0.025%	0.025%	0.175%	-0.20	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.65	0.022%	-4.160%	-4.160%	-4.101%	-0.09	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.80	116.81	-0.009%	0.180%	0.180%	1.238%	-0.12	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.27	118.30	-0.022%	0.245%	0.245%	1.459%	-0.08	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.89	121.96	-0.054%	0.062%	0.062%	1.572%	0.02	3.80	3.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.10	129.21	-0.080%	0.148%	0.148%	1.716%	0.07	4.03	4.03
IE0034074488	3407448	4.5 Treas Bnd 2020	121.63	121.80	-0.140%	-3.245%	-3.245%	-1.689%	0.15	4.62	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.46	128.69	-0.175%	0.236%	0.236%	1.765%	0.24	4.91	4.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	103.28	-0.266%	0.369%	0.369%		0.37	6.74	6.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.66	126.94	-0.223%	0.302%	0.302%	1.195%	0.50	7.06	7.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.48	124.73	-0.204%	0.432%	0.432%	2.495%	0.60	7.94	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.32	145.58	-0.178%	0.488%	0.488%	2.136%	0.70	8.26	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.95	121.38	-0.360%	0.694%	0.694%	12.005%	0.97	12.93	12.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.88	116.35	-0.406%	1.182%	1.182%		1.36	23.26	22.94