

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 April, 2015

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Bond Indices Performance

Index	Close Value 21-Apr-2015	Previous Close Value 20-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.66	123.80	-0.117%	0.03%	0.03%	2.44%	23.66%	6.34	6.30	0.62
All Bond Index (Return)	198.97	199.18	-0.106%	0.23%	0.23%	3.55%	98.97%	6.34	6.30	0.62
Under 3 Bond Index (Clean)	96.08	96.08	-0.008%	-0.15%	-0.15%	-0.77%	-3.93%	1.62	1.62	-0.11
Under 3 Bond Index (Return)	142.83	142.83	0.004%	0.12%	0.12%	0.61%	42.83%	1.62	1.62	-0.11
Under 5 Bond Index (Clean)	108.95	109.01	-0.057%	-0.14%	-0.14%	-0.10%	8.95%	3.34	3.34	0.05
Under 5 Bond Index (Return)	166.85	166.93	-0.045%	0.75%	0.75%	1.83%	66.85%	3.34	3.34	0.05
Under 10 Bond Index (Clean)	119.23	119.33	-0.091%	-0.01%	-0.01%	1.04%	19.23%	5.07	5.05	0.38
Under 10 Bond Index (Return)	186.78	186.93	-0.080%	0.20%	0.20%	2.14%	86.78%	5.07	5.05	0.38
5 Plus Bond Index (Clean)	135.30	135.54	-0.175%	0.10%	0.10%	4.07%	35.30%	9.27	9.19	0.82
5 Plus Bond Index (Return)	222.84	223.21	-0.166%	-0.42%	-0.42%	4.32%	122.84%	9.27	9.19	0.82
10 Plus Bond Index (Clean)	151.04	151.56	-0.348%	0.48%	0.48%	8.04%	51.04%	17.99	17.77	1.24
10 Plus Bond Index (Return)	262.33	263.23	-0.340%	0.59%	0.59%	8.94%	162.33%	17.99	17.77	1.24

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	102.71	5.57	243	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.64	0.04	3	104.67	0.00	8,132	8,509	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.02	2.79	185	116.80	0.00	6,389	7,285	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.98	2.28	185	118.26	0.00	9,256	10,735	10946
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.12	3.70	307	121.82	0.00	7,700	9,095	9380
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.01	2.99	185	129.00	0.00	6,767	8,526	8729
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.47	0.04	3	121.51	0.00	11,609	14,102	14106
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.79	2.53	185	128.32	0.00	8,252	10,380	10589
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.80	0.08	37	102.88	0.00	4,000	4,112	4115
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.15	0.34	32	126.49	0.00	5,480	6,912	6931
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.04	0.32	34	124.36	0.00	8,137	10,093	10119
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.54	0.58	39	145.12	0.00	11,745	16,977	17045
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.66	1.06	161	120.72	0.00	4,950	5,923	5976
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.96	0.34	62	115.30	0.00	5,010	5,760	5777

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Bond Index Constituent

Clean Price Performance			Index Price 21-Apr-2015	Previous Index Price 20-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	102.71	102.73	-0.019%	-0.437%	-0.437%	-2.239%	-0.21	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.65	-0.010%	-0.196%	-0.196%	-1.202%	-0.10	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.02	114.02	-0.007%	-0.088%	-0.088%	-0.208%	-0.12	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.98	116.00	-0.020%	0.017%	0.017%	0.278%	-0.07	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.12	118.20	-0.070%	-0.210%	-0.210%	0.405%	0.03	3.79	3.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.01	126.13	-0.098%	-0.202%	-0.202%	0.220%	0.09	4.03	4.03
IE0034074488	3407448	4.5 Treas Bnd 2020	121.47	121.60	-0.106%	0.037%	0.037%	0.767%	0.17	4.62	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.79	125.94	-0.123%	-0.101%	-0.101%	0.451%	0.26	4.91	4.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.80	102.93	-0.124%	0.202%	0.202%		0.39	6.73	6.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.15	126.33	-0.141%	-0.008%	-0.008%	3.310%	0.52	7.06	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.04	124.17	-0.109%	0.174%	0.174%	4.437%	0.62	7.94	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.54	144.76	-0.153%	0.130%	0.130%	4.777%	0.72	8.26	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.66	119.90	-0.196%	0.392%	0.392%	11.151%	0.99	12.93	12.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.96	115.55	-0.504%	0.580%	0.580%		1.38	23.23	22.92

Return Price Performance			Index Price 21-Apr-2015	Previous Index Price 20-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	108.27	0.003%	0.028%	0.028%	0.178%	-0.21	0.32	0.32
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.67	0.003%	-4.157%	-4.157%	-4.098%	-0.10	0.99	0.99
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.80	116.80	0.006%	0.186%	0.186%	1.244%	-0.12	2.35	2.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.26	118.27	-0.008%	0.236%	0.236%	1.451%	-0.07	3.26	3.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.82	121.89	-0.058%	0.004%	0.004%	1.513%	0.03	3.79	3.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.00	129.10	-0.083%	0.065%	0.065%	1.632%	0.09	4.03	4.03
IE0034074488	3407448	4.5 Treas Bnd 2020	121.51	121.63	-0.096%	-3.338%	-3.338%	-1.783%	0.17	4.62	4.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.32	128.46	-0.111%	0.125%	0.125%	1.652%	0.26	4.91	4.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.88	103.01	-0.122%	0.247%	0.247%		0.39	6.73	6.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.49	126.66	-0.132%	0.169%	0.169%	1.062%	0.52	7.06	7.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.36	124.48	-0.100%	0.332%	0.332%	2.392%	0.62	7.94	7.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.12	145.32	-0.142%	0.345%	0.345%	1.990%	0.72	8.26	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.72	120.95	-0.189%	0.504%	0.504%	11.793%	0.99	12.93	12.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.30	115.88	-0.497%	0.679%	0.679%		1.38	23.23	22.92