

Irish Stock Exchange Daily Bond Index Report

Monday 27 April, 2015

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Bond Indices Performance

Index	Close Value 27-Apr-2015	Previous Close Value 24-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.60	123.60	0.003%	-0.01%	-0.01%	2.39%	23.60%	6.32	6.28	0.62
All Bond Index (Return)	199.00	198.94	0.032%	0.25%	0.25%	3.56%	99.00%	6.32	6.28	0.62
Under 3 Bond Index (Clean)	96.00	96.02	-0.014%	-0.22%	-0.22%	-0.84%	-4.00%	1.61	1.61	-0.11
Under 3 Bond Index (Return)	142.83	142.80	0.023%	0.12%	0.12%	0.61%	42.83%	1.61	1.61	-0.11
Under 5 Bond Index (Clean)	108.89	108.91	-0.021%	-0.20%	-0.20%	-0.16%	8.89%	3.32	3.32	0.05
Under 5 Bond Index (Return)	166.87	166.85	0.012%	0.76%	0.76%	1.84%	66.87%	3.32	3.32	0.05
Under 10 Bond Index (Clean)	119.22	119.22	-0.002%	-0.02%	-0.02%	1.03%	19.22%	5.05	5.03	0.38
Under 10 Bond Index (Return)	186.88	186.82	0.029%	0.25%	0.25%	2.19%	86.88%	5.05	5.03	0.38
5 Plus Bond Index (Clean)	135.26	135.23	0.027%	0.07%	0.07%	4.04%	35.26%	9.24	9.16	0.82
5 Plus Bond Index (Return)	222.89	222.78	0.051%	-0.40%	-0.40%	4.34%	122.89%	9.24	9.16	0.82
10 Plus Bond Index (Clean)	150.46	150.40	0.043%	0.10%	0.10%	7.63%	50.46%	17.96	17.73	1.26
10 Plus Bond Index (Return)	261.42	261.26	0.059%	0.24%	0.24%	8.56%	161.42%	17.96	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	102.57	5.71	249	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.55	0.11	9	104.66	0.00	8,132	8,502	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.94	2.88	191	116.82	0.00	6,389	7,280	7464
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.87	2.36	191	118.23	0.00	9,256	10,724	10942
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.09	3.77	313	121.87	0.00	7,700	9,093	9384
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.98	3.09	191	129.06	0.00	6,767	8,524	8733
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.40	0.11	9	121.51	0.00	11,609	14,093	14106
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.76	2.62	191	128.38	0.00	8,252	10,378	10594
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.97	0.09	43	103.06	0.00	4,000	4,119	4122
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.27	0.41	38	126.68	0.00	5,480	6,919	6941
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.29	0.37	40	124.66	0.00	8,137	10,113	10143
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.51	0.67	45	145.17	0.00	11,745	16,973	17051
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.42	1.10	167	120.52	0.00	4,950	5,911	5965
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.32	0.37	68	114.69	0.00	5,010	5,727	5746

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Bond Index Constituent

Clean Price Performance			Index Price 27-Apr-2015	Previous Index Price 24-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	102.57	102.60	-0.022%	-0.567%	-0.567%	-2.366%	-0.23	0.30	0.30
IE0006857530	0685753	4.6 Treas Bnd 2016	104.55	104.57	-0.014%	-0.277%	-0.277%	-1.282%	-0.09	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.94	113.95	-0.013%	-0.155%	-0.155%	-0.276%	-0.13	2.33	2.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.87	115.88	-0.004%	-0.078%	-0.078%	0.183%	-0.07	3.24	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.09	118.12	-0.023%	-0.232%	-0.232%	0.383%	0.02	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.98	126.02	-0.032%	-0.226%	-0.226%	0.196%	0.08	4.02	4.01
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.44	-0.035%	-0.023%	-0.023%	0.707%	0.17	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.76	125.81	-0.038%	-0.122%	-0.122%	0.430%	0.25	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	102.95	0.012%	0.363%	0.363%		0.36	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.27	126.23	0.033%	0.089%	0.089%	3.410%	0.50	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.29	124.21	0.062%	0.373%	0.373%	4.645%	0.59	7.92	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.51	144.46	0.035%	0.107%	0.107%	4.753%	0.71	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.42	119.34	0.062%	0.188%	0.188%	10.926%	1.00	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.32	114.29	0.024%	0.013%	0.013%		1.41	23.20	22.87

Return Price Performance			Index Price 27-Apr-2015	Previous Index Price 24-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	108.24	0.042%	0.030%	0.030%	0.180%	-0.23	0.30	0.30
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.64	0.021%	-4.166%	-4.166%	-4.107%	-0.09	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.82	116.79	0.026%	0.197%	0.197%	1.255%	-0.13	2.33	2.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.23	118.19	0.027%	0.206%	0.206%	1.420%	-0.07	3.24	3.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.87	121.86	0.007%	0.041%	0.041%	1.551%	0.02	3.78	3.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.06	129.05	0.006%	0.117%	0.117%	1.684%	0.08	4.02	4.01
IE0034074488	3407448	4.5 Treas Bnd 2020	121.51	121.52	-0.005%	-3.337%	-3.337%	-1.782%	0.17	4.60	4.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.38	128.39	-0.005%	0.169%	0.169%	1.697%	0.25	4.89	4.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.06	103.04	0.017%	0.420%	0.420%		0.36	6.72	6.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.68	126.60	0.058%	0.317%	0.317%	1.210%	0.50	7.04	7.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.66	124.55	0.084%	0.576%	0.576%	2.641%	0.59	7.92	7.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.17	145.08	0.065%	0.384%	0.384%	2.030%	0.71	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.52	120.42	0.078%	0.334%	0.334%	11.604%	1.00	12.91	12.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.69	114.64	0.038%	0.142%	0.142%		1.41	23.20	22.87