

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 April, 2015

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Bond Indices Performance

Index	Close Value 29-Apr-2015	Previous Close Value 28-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.88	123.67	-0.640%	-0.59%	-0.59%	1.79%	22.88%	6.26	6.22	0.70
All Bond Index (Return)	197.89	199.13	-0.623%	-0.31%	-0.31%	2.98%	97.89%	6.26	6.22	0.70
Under 3 Bond Index (Clean)	95.94	96.00	-0.058%	-0.28%	-0.28%	-0.91%	-4.06%	1.59	1.59	-0.12
Under 3 Bond Index (Return)	142.78	142.84	-0.045%	0.08%	0.08%	0.57%	42.78%	1.59	1.59	-0.12
Under 5 Bond Index (Clean)	108.68	108.92	-0.226%	-0.40%	-0.40%	-0.36%	8.68%	3.31	3.30	0.09
Under 5 Bond Index (Return)	166.59	166.94	-0.211%	0.59%	0.59%	1.67%	66.59%	3.31	3.30	0.09
Under 10 Bond Index (Clean)	118.73	119.29	-0.472%	-0.43%	-0.43%	0.61%	18.73%	5.03	5.01	0.45
Under 10 Bond Index (Return)	186.16	187.01	-0.457%	-0.14%	-0.14%	1.80%	86.16%	5.03	5.01	0.45
5 Plus Bond Index (Clean)	133.96	135.37	-1.040%	-0.89%	-0.89%	3.03%	33.96%	9.17	9.09	0.92
5 Plus Bond Index (Return)	220.79	223.08	-1.025%	-1.33%	-1.33%	3.36%	120.79%	9.17	9.09	0.92
10 Plus Bond Index (Clean)	147.19	150.46	-2.173%	-2.08%	-2.08%	5.29%	47.19%	17.84	17.60	1.38
10 Plus Bond Index (Return)	255.79	261.42	-2.154%	-1.92%	-1.92%	6.22%	155.79%	17.84	17.60	1.38

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	102.47	5.75	251	108.22	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.53	0.14	11	104.66	0.00	8,132	8,500	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.82	2.91	193	116.72	0.00	6,389	7,272	7458
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.71	2.38	193	118.09	0.00	9,256	10,710	10930
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.91	3.80	315	121.71	0.00	7,700	9,079	9371
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.65	3.12	193	128.77	0.00	6,767	8,502	8713
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.95	0.14	11	121.09	0.00	11,609	14,041	14057
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.38	2.64	193	128.02	0.00	8,252	10,346	10564
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.53	0.10	45	102.63	0.00	4,000	4,101	4105
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.50	0.43	40	125.93	0.00	5,480	6,877	6900
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.30	0.39	42	123.69	0.00	8,137	10,032	10064
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.20	0.70	47	143.90	0.00	11,745	16,820	16901
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.66	1.11	169	118.77	0.00	4,950	5,824	5879
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	111.00	0.38	70	111.38	0.00	5,010	5,561	5580

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Bond Index Constituent

Clean Price Performance			Index Price 29-Apr-2015	Previous Index Price 28-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	102.47	102.55	-0.077%	-0.669%	-0.669%	-2.466%	-0.27	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.53	104.56	-0.029%	-0.300%	-0.300%	-1.306%	-0.13	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.82	113.92	-0.092%	-0.263%	-0.263%	-0.383%	-0.11	2.32	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.71	115.92	-0.174%	-0.213%	-0.213%	0.048%	-0.04	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.91	118.20	-0.247%	-0.389%	-0.389%	0.225%	0.05	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.65	126.04	-0.314%	-0.486%	-0.486%	-0.064%	0.13	4.00	4.00
IE0034074488	3407448	4.5 Treas Bnd 2020	120.95	121.42	-0.385%	-0.391%	-0.391%	0.336%	0.24	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.38	125.87	-0.396%	-0.429%	-0.429%	0.121%	0.30	4.88	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.53	103.14	-0.596%	-0.063%	-0.063%		0.43	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	126.40	-0.714%	-0.525%	-0.525%	2.776%	0.58	7.02	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.30	124.37	-0.867%	-0.426%	-0.426%	3.812%	0.69	7.90	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.20	144.65	-1.001%	-0.797%	-0.797%	3.807%	0.82	8.22	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.66	119.47	-1.511%	-1.286%	-1.286%	9.294%	1.12	12.88	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.00	114.26	-2.858%	-2.892%	-2.892%		1.54	23.07	22.72

Return Price Performance			Index Price 29-Apr-2015	Previous Index Price 28-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	108.22	108.28	-0.052%	-0.024%	-0.024%	0.126%	-0.27	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.68	-0.016%	-4.165%	-4.165%	-4.106%	-0.13	0.96	0.96
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.72	116.81	-0.077%	0.118%	0.118%	1.175%	-0.11	2.32	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.09	118.28	-0.161%	0.093%	0.093%	1.306%	-0.04	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.71	121.99	-0.230%	-0.091%	-0.091%	1.417%	0.05	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.77	129.15	-0.294%	-0.112%	-0.112%	1.452%	0.13	4.00	4.00
IE0034074488	3407448	4.5 Treas Bnd 2020	121.09	121.54	-0.374%	-3.673%	-3.673%	-2.123%	0.24	4.59	4.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.02	128.50	-0.377%	-0.112%	-0.112%	1.412%	0.30	4.88	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.63	103.24	-0.593%	-0.001%	-0.001%		0.43	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.93	126.82	-0.703%	-0.280%	-0.280%	0.609%	0.58	7.02	6.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.69	124.76	-0.857%	-0.208%	-0.208%	1.841%	0.69	7.90	7.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.90	145.33	-0.987%	-0.499%	-0.499%	1.133%	0.82	8.22	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.77	120.57	-1.492%	-1.118%	-1.118%	9.989%	1.12	12.88	12.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.38	114.64	-2.843%	-2.747%	-2.747%		1.54	23.07	22.72