

Irish Stock Exchange Daily Bond Index Report

Thursday 30 April, 2015

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Bond Indices Performance

Index	Close Value 30-Apr-2015	Previous Close Value 29-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.38	122.88	-0.405%	-1.00%	-1.00%	1.38%	22.38%	6.24	6.19	0.76
All Bond Index (Return)	197.12	197.89	-0.391%	-0.70%	-0.70%	2.58%	97.12%	6.24	6.19	0.76
Under 3 Bond Index (Clean)	95.89	95.94	-0.057%	-0.34%	-0.34%	-0.96%	-4.11%	1.59	1.59	-0.09
Under 3 Bond Index (Return)	142.72	142.78	-0.045%	0.03%	0.03%	0.52%	42.72%	1.59	1.59	-0.09
Under 5 Bond Index (Clean)	108.52	108.68	-0.144%	-0.54%	-0.54%	-0.50%	8.52%	3.30	3.30	0.13
Under 5 Bond Index (Return)	166.37	166.59	-0.130%	0.46%	0.46%	1.54%	66.37%	3.30	3.30	0.13
Under 10 Bond Index (Clean)	118.35	118.73	-0.318%	-0.75%	-0.75%	0.29%	18.35%	5.02	5.00	0.51
Under 10 Bond Index (Return)	185.59	186.16	-0.305%	-0.44%	-0.44%	1.49%	85.59%	5.02	5.00	0.51
5 Plus Bond Index (Clean)	133.07	133.96	-0.660%	-1.54%	-1.54%	2.35%	33.07%	9.14	9.06	0.99
5 Plus Bond Index (Return)	219.36	220.79	-0.647%	-1.97%	-1.97%	2.69%	119.36%	9.14	9.06	0.99
10 Plus Bond Index (Clean)	145.40	147.19	-1.212%	-3.26%	-3.26%	4.01%	45.40%	17.79	17.53	1.45
10 Plus Bond Index (Return)	252.72	255.79	-1.199%	-3.09%	-3.09%	4.95%	152.72%	17.79	17.53	1.45

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	102.43	5.78	252	108.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.48	0.15	12	104.63	0.00	8,132	8,496	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.73	2.92	194	116.65	0.00	6,389	7,266	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.55	2.39	194	117.94	0.00	9,256	10,695	10916
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.80	3.81	316	121.61	0.00	7,700	9,071	9364
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.35	3.14	194	128.49	0.00	6,767	8,482	8694
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.69	0.15	12	120.83	0.00	11,609	14,010	14027
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.08	2.66	194	127.74	0.00	8,252	10,321	10541
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.12	0.10	46	102.22	0.00	4,000	4,085	4089
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.78	0.44	41	125.22	0.00	5,480	6,837	6861
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.52	0.40	43	122.92	0.00	8,137	9,969	10002
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.25	0.71	48	142.96	0.00	11,745	16,708	16791
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.58	1.12	170	117.69	0.00	4,950	5,770	5826
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.31	0.39	71	109.70	0.00	5,010	5,477	5496

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Bond Index Constituent

Clean Price Performance			Index Price 30-Apr-2015	Previous Index Price 29-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	102.43	102.47	-0.035%	-0.704%	-0.704%	-2.500%	-0.23	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.48	104.53	-0.041%	-0.341%	-0.341%	-1.346%	-0.10	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.73	113.82	-0.077%	-0.340%	-0.340%	-0.460%	-0.08	2.31	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.55	115.71	-0.141%	-0.354%	-0.354%	-0.093%	0.00	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.80	117.91	-0.089%	-0.477%	-0.477%	0.136%	0.07	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.35	125.65	-0.235%	-0.719%	-0.719%	-0.299%	0.18	4.00	3.99
IE0034074488	3407448	4.5 Treas Bnd 2020	120.69	120.95	-0.222%	-0.612%	-0.612%	0.114%	0.29	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.08	125.38	-0.237%	-0.665%	-0.665%	-0.116%	0.35	4.87	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.12	102.53	-0.400%	-0.463%	-0.463%		0.49	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.78	125.50	-0.572%	-1.094%	-1.094%	2.188%	0.66	7.02	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.52	123.30	-0.630%	-1.054%	-1.054%	3.157%	0.76	7.90	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.25	143.20	-0.665%	-1.456%	-1.456%	3.117%	0.90	8.21	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.58	117.66	-0.922%	-2.196%	-2.196%	8.286%	1.19	12.86	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.31	111.00	-1.515%	-4.363%	-4.363%		1.60	23.00	22.64

Return Price Performance			Index Price 30-Apr-2015	Previous Index Price 29-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	108.21	108.22	-0.012%	-0.036%	-0.036%	0.114%	-0.23	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.66	-0.030%	-4.194%	-4.194%	-4.135%	-0.10	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.65	116.72	-0.063%	0.055%	0.055%	1.111%	-0.08	2.31	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.94	118.09	-0.127%	-0.034%	-0.034%	1.177%	0.00	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.61	121.71	-0.076%	-0.167%	-0.167%	1.339%	0.07	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.49	128.77	-0.217%	-0.328%	-0.328%	1.232%	0.18	4.00	3.99
IE0034074488	3407448	4.5 Treas Bnd 2020	120.83	121.09	-0.211%	-3.877%	-3.877%	-2.330%	0.29	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.74	128.02	-0.221%	-0.332%	-0.332%	1.188%	0.35	4.87	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.22	102.63	-0.398%	-0.399%	-0.399%		0.49	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.22	125.93	-0.561%	-0.839%	-0.839%	0.044%	0.66	7.02	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.92	123.69	-0.620%	-0.827%	-0.827%	1.210%	0.76	7.90	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.96	143.90	-0.651%	-1.146%	-1.146%	0.474%	0.90	8.21	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.69	118.77	-0.908%	-2.016%	-2.016%	8.991%	1.19	12.86	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.70	111.38	-1.506%	-4.211%	-4.211%		1.60	23.00	22.64