

# Irish Stock Exchange Daily Bond Index Report

Friday 1 May, 2015

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## Bond Indices Performance

Index	Close Value 01-May-2015	Previous Close Value 30-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.31	122.38	-0.058%	-0.06%	-1.05%	1.32%	22.31%	6.24	6.19	0.77
All Bond Index (Return)	197.02	197.12	-0.048%	-0.05%	-0.75%	2.53%	97.02%	6.24	6.19	0.77
Under 3 Bond Index (Clean)	95.87	95.89	-0.020%	-0.02%	-0.36%	-0.98%	-4.13%	1.59	1.59	-0.08
Under 3 Bond Index (Return)	142.71	142.72	-0.007%	-0.01%	0.03%	0.52%	42.71%	1.59	1.59	-0.08
Under 5 Bond Index (Clean)	108.50	108.52	-0.018%	-0.02%	-0.56%	-0.52%	8.50%	3.30	3.30	0.13
Under 5 Bond Index (Return)	166.36	166.37	-0.007%	-0.01%	0.45%	1.53%	66.36%	3.30	3.30	0.13
Under 10 Bond Index (Clean)	118.31	118.35	-0.031%	-0.03%	-0.78%	0.26%	18.31%	5.02	5.00	0.51
Under 10 Bond Index (Return)	185.55	185.59	-0.020%	-0.02%	-0.46%	1.47%	85.55%	5.02	5.00	0.51
5 Plus Bond Index (Clean)	132.95	133.07	-0.096%	-0.10%	-1.64%	2.26%	32.95%	9.14	9.05	1.00
5 Plus Bond Index (Return)	219.17	219.36	-0.088%	-0.09%	-2.06%	2.60%	119.17%	9.14	9.05	1.00
10 Plus Bond Index (Clean)	144.95	145.40	-0.312%	-0.31%	-3.57%	3.69%	44.95%	17.77	17.51	1.47
10 Plus Bond Index (Return)	251.95	252.72	-0.305%	-0.31%	-3.39%	4.63%	151.95%	17.77	17.51	1.47

## 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	5.80	253	108.23	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.47	0.16	13	104.63	0.00	8,132	8,495	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.70	2.94	195	116.63	0.00	6,389	7,264	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.55	2.40	195	117.95	0.00	9,256	10,695	10917
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.83	3.82	317	121.65	0.00	7,700	9,073	9367
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	125.31	3.15	195	128.46	0.00	6,767	8,479	8692
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	120.63	0.16	13	120.79	0.00	11,609	14,003	14022
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.08	2.67	195	127.75	0.00	8,252	10,321	10542
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.08	0.10	47	102.18	0.00	4,000	4,083	4087
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.74	0.45	42	125.19	0.00	5,480	6,835	6860
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.42	0.41	44	122.83	0.00	8,137	9,961	9994
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.17	0.73	49	142.90	0.00	11,745	16,698	16784
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.30	1.12	171	117.42	0.00	4,950	5,757	5812
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.89	0.40	72	109.28	0.00	5,010	5,455	5475



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## Bond Index Constituent

Clean Price Performance			Index Price 01-May-2015	Previous Index Price 30-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	102.43	-0.004%	-0.004%	-0.708%	-2.504%	-0.22	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.47	104.48	-0.013%	-0.013%	-0.355%	-1.360%	-0.08	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.70	113.73	-0.028%	-0.028%	-0.368%	-0.488%	-0.07	2.31	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.55	115.55	0.000%	0.000%	-0.354%	-0.093%	0.00	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.83	117.80	0.021%	0.021%	-0.456%	0.157%	0.07	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.31	125.35	-0.035%	-0.035%	-0.754%	-0.334%	0.19	4.00	3.99
IE0034074488	3407448	4.5 Treas Bnd 2020	120.63	120.69	-0.047%	-0.047%	-0.659%	0.066%	0.30	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.08	125.08	-0.002%	-0.002%	-0.667%	-0.118%	0.35	4.87	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.08	102.12	-0.042%	-0.042%	-0.505%		0.49	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.74	124.78	-0.032%	-0.032%	-1.126%	2.155%	0.66	7.02	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.42	122.52	-0.084%	-0.084%	-1.137%	3.071%	0.78	7.90	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.17	142.25	-0.056%	-0.056%	-1.512%	3.059%	0.91	8.21	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.30	116.58	-0.238%	-0.238%	-2.429%	8.028%	1.21	12.86	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.89	109.31	-0.392%	-0.392%	-4.738%		1.62	22.99	22.62

Return Price Performance			Index Price 01-May-2015	Previous Index Price 30-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	108.23	108.21	0.018%	0.018%	-0.018%	0.131%	-0.22	0.29	0.29
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.63	-0.001%	-0.001%	-4.195%	-4.136%	-0.08	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.63	116.65	-0.015%	-0.015%	0.040%	1.096%	-0.07	2.31	2.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.95	117.94	0.010%	0.010%	-0.024%	1.187%	0.00	3.23	3.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.65	121.61	0.030%	0.030%	-0.137%	1.370%	0.07	3.76	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.46	128.49	-0.022%	-0.022%	-0.350%	1.210%	0.19	4.00	3.99
IE0034074488	3407448	4.5 Treas Bnd 2020	120.79	120.83	-0.037%	-0.037%	-3.912%	-2.367%	0.30	4.58	4.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.75	127.74	0.008%	0.008%	-0.325%	1.196%	0.35	4.87	4.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.18	102.22	-0.040%	-0.040%	-0.438%		0.49	6.70	6.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.19	125.22	-0.023%	-0.023%	-0.862%	0.021%	0.66	7.02	6.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.83	122.92	-0.076%	-0.076%	-0.903%	1.132%	0.78	7.90	7.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.90	142.96	-0.045%	-0.045%	-1.191%	0.429%	0.91	8.21	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.42	117.69	-0.230%	-0.230%	-2.241%	8.740%	1.21	12.86	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.28	109.70	-0.385%	-0.385%	-4.580%		1.62	22.99	22.62