

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 May, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 06-May-2015	Close Value 05-May-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.37	121.24	-0.711%	-1.64%	-2.62%	-0.28%	20.37%	6.12	6.06	1.01
All Bond Index (Return)	194.04	195.39	-0.692%	-1.56%	-2.25%	0.98%	94.04%	6.12	6.06	1.01
Under 3 Bond Index (Clean)	95.76	95.84	-0.086%	-0.14%	-0.48%	-1.10%	-4.24%	1.58	1.58	-0.03
Under 3 Bond Index (Return)	142.63	142.73	-0.072%	-0.06%	-0.03%	0.46%	42.63%	1.58	1.58	-0.03
Under 5 Bond Index (Clean)	108.04	108.29	-0.223%	-0.44%	-0.98%	-0.94%	8.04%	3.29	3.28	0.25
Under 5 Bond Index (Return)	165.76	166.11	-0.209%	-0.37%	0.09%	1.16%	65.76%	3.29	3.28	0.25
Under 10 Bond Index (Clean)	117.04	117.60	-0.472%	-1.10%	-1.84%	-0.81%	17.04%	4.99	4.95	0.72
Under 10 Bond Index (Return)	183.68	184.52	-0.455%	-1.03%	-1.47%	0.44%	83.68%	4.99	4.95	0.72
5 Plus Bond Index (Clean)	129.33	130.89	-1.196%	-2.82%	-4.32%	-0.53%	29.33%	8.98	8.87	1.29
5 Plus Bond Index (Return)	213.34	215.88	-1.178%	-2.75%	-4.67%	-0.13%	113.34%	8.98	8.87	1.29
10 Plus Bond Index (Clean)	135.67	139.93	-3.041%	-6.69%	-9.74%	-2.95%	35.67%	17.46	17.14	1.84
10 Plus Bond Index (Return)	236.00	243.34	-3.014%	-6.62%	-9.50%	-2.00%	136.00%	17.46	17.14	1.84

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	102.75	5.91	258	108.66	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.36	0.23	18	104.59	0.00	8,132	8,487	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.54	3.01	200	116.56	0.00	6,389	7,254	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.06	2.47	200	117.53	0.00	9,256	10,650	10878
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.32	3.88	322	121.20	0.00	7,700	9,034	9333
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.60	3.23	200	127.83	0.00	6,767	8,431	8650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.82	0.22	18	120.04	0.00	11,609	13,910	13936
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.06	2.74	200	126.80	0.00	8,252	10,237	10463
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.62	0.11	52	100.73	0.00	4,000	4,025	4029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.50	0.50	47	123.00	0.00	5,480	6,712	6740
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.00	0.46	49	120.46	0.00	8,137	9,764	9801
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.50	0.80	54	139.30	0.00	11,745	16,267	16361
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.00	1.16	176	112.16	0.00	4,950	5,495	5552
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.80	0.42	77	100.22	0.00	5,010	5,000	5021

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Bond Index Constituent

Clean Price Performance			Index Price 06-May-2015	Previous Index Price 05-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	102.75	103.35	-0.579%	0.308%	-0.398%	-2.201%	-1.50	0.28	0.28
IE0006857530	0685753	4.6 Treas Bnd 2016	104.36	104.43	-0.065%	-0.117%	-0.458%	-1.462%	-0.01	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.54	113.67	-0.109%	-0.162%	-0.501%	-0.621%	-0.03	2.31	2.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.06	115.40	-0.295%	-0.421%	-0.774%	-0.514%	0.12	3.22	3.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	117.45	-0.111%	-0.410%	-0.885%	-0.275%	0.17	3.75	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.60	125.11	-0.404%	-0.600%	-1.315%	-0.897%	0.32	3.99	3.98
IE0034074488	3407448	4.5 Treas Bnd 2020	119.82	120.17	-0.290%	-0.715%	-1.323%	-0.602%	0.44	4.57	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.06	124.40	-0.275%	-0.815%	-1.475%	-0.930%	0.51	4.86	4.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.62	101.20	-0.575%	-1.469%	-1.925%		0.71	6.69	6.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.50	123.59	-0.882%	-1.827%	-2.901%	0.321%	0.92	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.00	121.10	-0.908%	-2.055%	-3.087%	1.037%	1.03	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.50	139.92	-1.011%	-2.636%	-4.054%	0.399%	1.23	8.18	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.00	113.55	-2.246%	-4.782%	-6.874%	3.107%	1.57	12.79	12.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.80	103.85	-3.900%	-8.703%	-12.686%		2.01	22.62	22.17

Return Price Performance			Index Price 06-May-2015	Previous Index Price 05-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.66	109.24	-0.526%	0.419%	0.382%	0.533%	-1.50	0.28	0.28
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.64	-0.053%	-0.044%	-4.236%	-4.177%	-0.01	0.95	0.95
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.67	-0.093%	-0.080%	-0.025%	1.031%	-0.03	2.31	2.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.53	117.86	-0.277%	-0.350%	-0.384%	0.823%	0.12	3.22	3.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.20	121.32	-0.097%	-0.337%	-0.504%	0.997%	0.17	3.75	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.83	128.32	-0.381%	-0.510%	-0.836%	0.716%	0.32	3.99	3.98
IE0034074488	3407448	4.5 Treas Bnd 2020	120.04	120.38	-0.279%	-0.653%	-4.504%	-2.968%	0.44	4.57	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.80	127.13	-0.258%	-0.734%	-1.064%	0.445%	0.51	4.86	4.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	101.31	-0.572%	-1.455%	-1.847%		0.71	6.69	6.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.00	124.08	-0.870%	-1.770%	-2.594%	-1.727%	0.92	7.00	6.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	121.55	-0.898%	-2.004%	-2.814%	-0.818%	1.03	7.88	7.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.30	140.70	-0.995%	-2.561%	-3.678%	-2.099%	1.23	8.18	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.16	114.70	-2.218%	-4.704%	-6.625%	3.864%	1.57	12.79	12.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.22	104.27	-3.879%	-8.642%	-12.489%		2.01	22.62	22.17