

Irish Stock Exchange Daily Bond Index Report

Thursday 7 May, 2015

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Bond Indices Performance

Index	Close Value 07-May-2015	Previous Close Value 06-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.03	120.37	-0.282%	-1.92%	-2.90%	-0.56%	20.03%	6.10	6.04	1.05
All Bond Index (Return)	193.51	194.04	-0.270%	-1.83%	-2.52%	0.71%	93.51%	6.10	6.04	1.05
Under 3 Bond Index (Clean)	95.67	95.76	-0.087%	-0.22%	-0.56%	-1.18%	-4.33%	1.57	1.57	0.01
Under 3 Bond Index (Return)	142.53	142.63	-0.073%	-0.13%	-0.10%	0.39%	42.53%	1.57	1.57	0.01
Under 5 Bond Index (Clean)	107.89	108.04	-0.143%	-0.58%	-1.12%	-1.08%	7.89%	3.28	3.27	0.28
Under 5 Bond Index (Return)	165.55	165.76	-0.130%	-0.49%	-0.04%	1.03%	65.55%	3.28	3.27	0.28
Under 10 Bond Index (Clean)	116.75	117.04	-0.253%	-1.35%	-2.09%	-1.06%	16.75%	4.98	4.94	0.76
Under 10 Bond Index (Return)	183.24	183.68	-0.240%	-1.27%	-1.70%	0.20%	83.24%	4.98	4.94	0.76
5 Plus Bond Index (Clean)	128.78	129.33	-0.424%	-3.23%	-4.72%	-0.95%	28.78%	8.96	8.85	1.34
5 Plus Bond Index (Return)	212.46	213.34	-0.412%	-3.15%	-5.06%	-0.54%	112.46%	8.96	8.85	1.34
10 Plus Bond Index (Clean)	134.89	135.67	-0.581%	-7.23%	-10.26%	-3.51%	34.89%	17.43	17.11	1.87
10 Plus Bond Index (Return)	234.66	236.00	-0.571%	-7.15%	-10.02%	-2.56%	134.66%	17.43	17.11	1.87

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	5.94	259	108.37	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.28	0.24	19	104.52	0.00	8,132	8,480	8499
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.43	3.03	201	116.46	0.00	6,389	7,247	7441
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.83	2.48	201	117.30	0.00	9,256	10,628	10857
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.10	3.89	323	121.00	0.00	7,700	9,017	9317
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.39	3.25	201	127.63	0.00	6,767	8,417	8636
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	0.23	19	119.92	0.00	11,609	13,894	13921
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.73	2.75	201	126.48	0.00	8,252	10,210	10437
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.21	0.12	53	100.32	0.00	4,000	4,008	4013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	0.51	48	122.68	0.00	5,480	6,694	6722
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.39	0.47	50	119.86	0.00	8,137	9,715	9753
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.90	0.81	55	138.71	0.00	11,745	16,196	16292
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.34	1.16	177	111.50	0.00	4,950	5,462	5519
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.24	0.43	78	99.66	0.00	5,010	4,972	4993

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Bond Index Constituent

Clean Price Performance			Index Price 07-May-2015	Previous Index Price 06-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	102.43	102.75	-0.306%	0.001%	-0.703%	-2.500%	-0.72	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.28	104.36	-0.077%	-0.193%	-0.534%	-1.537%	0.03	0.94	0.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.43	113.54	-0.098%	-0.259%	-0.599%	-0.719%	-0.01	2.30	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.83	115.06	-0.207%	-0.627%	-0.979%	-0.720%	0.17	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.10	117.32	-0.185%	-0.594%	-1.069%	-0.459%	0.21	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.39	124.60	-0.173%	-0.771%	-1.485%	-1.068%	0.35	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.82	-0.112%	-0.826%	-1.433%	-0.713%	0.46	4.57	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.73	124.06	-0.266%	-1.079%	-1.737%	-1.194%	0.56	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.21	100.62	-0.407%	-1.870%	-2.325%		0.77	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.50	-0.271%	-2.093%	-3.164%	0.049%	0.96	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.39	120.00	-0.508%	-2.553%	-3.580%	0.524%	1.09	7.87	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.90	138.50	-0.437%	-3.062%	-4.473%	-0.040%	1.28	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.34	111.00	-0.595%	-5.348%	-7.427%	2.494%	1.62	12.77	12.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.24	99.80	-0.566%	-9.219%	-13.180%		2.03	22.59	22.14

Return Price Performance			Index Price 07-May-2015	Previous Index Price 06-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	108.37	108.66	-0.269%	0.149%	0.113%	0.263%	-0.72	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.52	104.59	-0.065%	-0.109%	-4.298%	-4.239%	0.03	0.94	0.94
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.56	-0.082%	-0.162%	-0.107%	0.947%	-0.01	2.30	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.30	117.53	-0.192%	-0.542%	-0.576%	0.629%	0.17	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.00	121.20	-0.170%	-0.507%	-0.673%	0.826%	0.21	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.63	127.83	-0.156%	-0.665%	-0.991%	0.559%	0.35	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.92	120.04	-0.102%	-0.754%	-4.601%	-3.067%	0.46	4.57	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.48	126.80	-0.250%	-0.982%	-1.312%	0.194%	0.56	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.32	100.73	-0.405%	-1.854%	-2.245%		0.77	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.68	123.00	-0.262%	-2.027%	-2.849%	-1.984%	0.96	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.86	120.46	-0.498%	-2.492%	-3.298%	-1.312%	1.09	7.87	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.71	139.30	-0.424%	-2.974%	-4.086%	-2.513%	1.28	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.50	112.16	-0.582%	-5.259%	-7.168%	3.260%	1.62	12.77	12.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.66	100.22	-0.559%	-9.152%	-12.978%		2.03	22.59	22.14