

Irish Stock Exchange Daily Bond Index Report

Friday 8 May, 2015

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Bond Indices Performance

Index	Close Value 08-May-2015	Previous Close Value 07-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.64	120.03	0.502%	-1.43%	-2.41%	-0.06%	20.64%	6.13	6.07	0.97
All Bond Index (Return)	194.49	193.51	0.505%	-1.33%	-2.02%	1.21%	94.49%	6.13	6.07	0.97
Under 3 Bond Index (Clean)	95.70	95.67	0.028%	-0.20%	-0.54%	-1.16%	-4.30%	1.57	1.57	-0.02
Under 3 Bond Index (Return)	142.58	142.53	0.040%	-0.09%	-0.06%	0.43%	42.58%	1.57	1.57	-0.02
Under 5 Bond Index (Clean)	108.06	107.89	0.157%	-0.42%	-0.96%	-0.92%	8.06%	3.28	3.27	0.23
Under 5 Bond Index (Return)	165.82	165.55	0.166%	-0.33%	0.12%	1.20%	65.82%	3.28	3.27	0.23
Under 10 Bond Index (Clean)	117.15	116.75	0.349%	-1.01%	-1.75%	-0.72%	17.15%	4.98	4.95	0.69
Under 10 Bond Index (Return)	183.89	183.24	0.355%	-0.92%	-1.35%	0.56%	83.89%	4.98	4.95	0.69
5 Plus Bond Index (Clean)	129.87	128.78	0.848%	-2.41%	-3.91%	-0.11%	29.87%	9.00	8.89	1.24
5 Plus Bond Index (Return)	214.26	212.46	0.850%	-2.32%	-4.25%	0.30%	114.26%	9.00	8.89	1.24
10 Plus Bond Index (Clean)	137.62	134.89	2.025%	-5.35%	-8.44%	-1.55%	37.62%	17.52	17.22	1.76
10 Plus Bond Index (Return)	239.39	234.66	2.016%	-5.28%	-8.21%	-0.59%	139.39%	17.52	17.22	1.76

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	102.31	5.96	260	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.27	0.25	20	104.53	0.00	8,132	8,479	8500
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.51	3.04	202	116.55	0.00	6,389	7,252	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.01	2.49	202	117.50	0.00	9,256	10,645	10876
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.35	3.91	324	121.26	0.00	7,700	9,036	9337
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.66	3.27	202	127.93	0.00	6,767	8,435	8656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.95	0.25	20	120.20	0.00	11,609	13,925	13954
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.16	2.77	202	126.92	0.00	8,252	10,245	10474
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.63	0.12	54	100.75	0.00	4,000	4,025	4030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.78	0.52	49	123.30	0.00	5,480	6,727	6756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	0.48	51	120.66	0.00	8,137	9,779	9818
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.95	0.83	56	139.78	0.00	11,745	16,321	16418
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.97	1.17	178	113.14	0.00	4,950	5,543	5600
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.84	0.43	79	102.28	0.00	5,010	5,102	5124

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Bond Index Constituent

Clean Price Performance			Index Price 08-May-2015	Previous Index Price 07-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	102.31	102.43	-0.125%	-0.124%	-0.827%	-2.621%	-0.37	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.27	104.28	-0.007%	-0.200%	-0.541%	-1.544%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.51	113.43	0.069%	-0.191%	-0.530%	-0.650%	-0.04	2.29	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.01	114.83	0.164%	-0.465%	-0.817%	-0.558%	0.12	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.35	117.10	0.213%	-0.382%	-0.857%	-0.247%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.66	124.39	0.223%	-0.550%	-1.265%	-0.847%	0.30	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	119.69	0.221%	-0.607%	-1.215%	-0.494%	0.41	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.16	123.73	0.345%	-0.738%	-1.398%	-0.853%	0.49	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.63	100.21	0.421%	-1.457%	-1.913%		0.71	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.78	122.17	0.497%	-1.607%	-2.683%	0.546%	0.89	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	119.39	0.664%	-1.906%	-2.940%	1.191%	1.01	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.95	137.90	0.767%	-2.318%	-3.740%	0.727%	1.18	8.17	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.97	110.34	1.477%	-3.950%	-6.060%	4.008%	1.50	12.79	12.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.84	99.24	2.628%	-6.834%	-10.899%		1.92	22.69	22.27

Return Price Performance			Index Price 08-May-2015	Previous Index Price 07-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	108.26	108.37	-0.097%	0.052%	0.016%	0.166%	-0.37	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.53	104.52	0.006%	-0.103%	-4.293%	-4.234%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	116.46	0.080%	-0.082%	-0.027%	1.028%	-0.04	2.29	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.50	117.30	0.170%	-0.372%	-0.406%	0.800%	0.12	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.26	121.00	0.217%	-0.291%	-0.458%	1.044%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.93	127.63	0.230%	-0.436%	-0.763%	0.791%	0.30	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	120.20	119.92	0.231%	-0.525%	-4.381%	-2.843%	0.41	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.92	126.48	0.349%	-0.637%	-0.968%	0.543%	0.49	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.75	100.32	0.423%	-1.439%	-1.832%		0.71	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	122.68	0.505%	-1.533%	-2.359%	-1.489%	0.89	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.66	119.86	0.669%	-1.839%	-2.651%	-0.652%	1.01	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.78	138.71	0.773%	-2.224%	-3.345%	-1.760%	1.18	8.17	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.14	111.50	1.467%	-3.869%	-5.806%	4.775%	1.50	12.79	12.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.28	99.66	2.622%	-6.770%	-10.696%		1.92	22.69	22.27