

Irish Stock Exchange Daily Bond Index Report

Friday 22 May, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 22-May-2015	Close Value 21-May-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.95	119.84	0.086%	-1.99%	-2.97%	-0.64%	19.95%	6.06	6.00	1.04
All Bond Index (Return)	193.66	193.48	0.095%	-1.75%	-2.44%	0.78%	93.66%	6.06	6.00	1.04
Under 3 Bond Index (Clean)	95.61	95.60	0.006%	-0.29%	-0.63%	-1.25%	-4.39%	1.53	1.53	-0.07
Under 3 Bond Index (Return)	142.70	142.67	0.019%	-0.01%	0.02%	0.51%	42.70%	1.53	1.53	-0.07
Under 5 Bond Index (Clean)	107.89	107.89	0.004%	-0.58%	-1.11%	-1.07%	7.89%	3.24	3.24	0.23
Under 5 Bond Index (Return)	165.83	165.81	0.014%	-0.32%	0.13%	1.21%	65.83%	3.24	3.24	0.23
Under 10 Bond Index (Clean)	116.66	116.60	0.051%	-1.43%	-2.16%	-1.14%	16.66%	4.95	4.91	0.75
Under 10 Bond Index (Return)	183.39	183.28	0.061%	-1.18%	-1.62%	0.29%	83.39%	4.95	4.91	0.75
5 Plus Bond Index (Clean)	128.58	128.37	0.167%	-3.38%	-4.87%	-1.10%	28.58%	8.89	8.78	1.34
5 Plus Bond Index (Return)	212.41	212.04	0.175%	-3.17%	-5.08%	-0.57%	112.41%	8.89	8.78	1.34
10 Plus Bond Index (Clean)	134.78	134.19	0.438%	-7.31%	-10.33%	-3.59%	34.78%	17.47	17.15	1.88
10 Plus Bond Index (Return)	234.67	233.64	0.443%	-7.14%	-10.01%	-2.55%	134.67%	17.47	17.15	1.88

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	101.94	6.28	274	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.17	0.43	34	104.60	0.00	8,132	8,471	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.40	3.26	216	116.66	0.00	6,389	7,246	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.02	2.66	216	117.69	0.00	9,256	10,646	10892
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.22	4.08	338	121.29	0.00	7,700	9,026	9339
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.38	3.49	216	127.87	0.00	6,767	8,416	8652
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.57	0.42	34	119.99	0.00	11,609	13,881	13929
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.67	2.96	216	126.63	0.00	8,252	10,205	10449
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.34	0.15	68	100.49	0.00	4,863	4,879	4886
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.61	0.67	63	122.29	0.00	5,480	6,664	6701
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.92	0.61	65	119.52	0.00	8,137	9,676	9725
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.81	1.04	70	138.85	0.00	11,745	16,186	16308
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.56	0.05	7	110.60	0.00	4,950	5,473	5475
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.86	0.51	93	99.37	0.00	5,010	4,953	4978

Irish Stock Exchange Daily Bond Index Report

Friday 22 May, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 22-May-2015	Previous Index Price 21-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	101.94	101.96	-0.025%	-0.483%	-1.184%	-2.972%	-0.24	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.17	104.16	0.012%	-0.296%	-0.636%	-1.638%	-0.05	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.40	113.40	0.000%	-0.285%	-0.624%	-0.744%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.02	115.02	0.002%	-0.457%	-0.809%	-0.550%	0.07	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.22	117.20	0.017%	-0.499%	-0.974%	-0.364%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.38	124.38	-0.006%	-0.779%	-1.493%	-1.076%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	119.58	-0.003%	-0.922%	-1.528%	-0.810%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.67	123.62	0.038%	-1.126%	-1.783%	-1.240%	0.54	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.34	100.25	0.090%	-1.743%	-2.198%		0.75	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.61	121.51	0.082%	-2.538%	-3.604%	-0.405%	1.01	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.92	118.74	0.147%	-2.941%	-3.964%	0.124%	1.13	7.82	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.81	137.61	0.147%	-3.121%	-4.532%	-0.101%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.56	110.26	0.273%	-5.161%	-7.245%	2.697%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.86	98.25	0.621%	-9.567%	-13.513%		2.05	22.53	22.08

Return Price Performance			Index Price 22-May-2015	Previous Index Price 21-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	108.22	108.22	-0.003%	0.008%	-0.028%	0.122%	-0.24	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.58	0.024%	-0.031%	-4.223%	-4.164%	-0.05	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.66	116.64	0.013%	0.007%	0.062%	1.118%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.69	117.67	0.012%	-0.218%	-0.252%	0.957%	0.07	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.29	121.26	0.027%	-0.265%	-0.432%	1.071%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.87	127.86	0.008%	-0.483%	-0.810%	0.743%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.99	119.98	0.008%	-0.697%	-4.546%	-3.011%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.63	126.57	0.048%	-0.867%	-1.196%	0.311%	0.54	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.49	100.40	0.092%	-1.694%	-2.086%		0.75	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	122.18	0.091%	-2.342%	-3.161%	-2.299%	1.01	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	119.34	0.154%	-2.765%	-3.569%	-1.589%	1.13	7.82	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.85	138.63	0.157%	-2.878%	-3.991%	-2.417%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.60	110.30	0.279%	-6.023%	-7.917%	2.426%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.37	98.75	0.624%	-9.423%	-13.237%		2.05	22.53	22.08