

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 June, 2015

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Bond Indices Performance

Index	Close Value 02-Jun-2015	Previous Close Value 29-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.25	120.39	-0.950%	-0.95%	-3.53%	-1.22%	19.25%	6.01	5.94	1.12
All Bond Index (Return)	192.75	194.50	-0.898%	-0.90%	-2.90%	0.31%	92.75%	6.01	5.94	1.12
Under 3 Bond Index (Clean)	95.47	95.54	-0.069%	-0.07%	-0.78%	-1.39%	-4.53%	1.51	1.51	-0.05
Under 3 Bond Index (Return)	142.69	142.71	-0.018%	-0.02%	0.01%	0.50%	42.69%	1.51	1.51	-0.05
Under 5 Bond Index (Clean)	107.60	107.94	-0.321%	-0.32%	-1.39%	-1.35%	7.60%	3.22	3.21	0.29
Under 5 Bond Index (Return)	165.59	166.04	-0.269%	-0.27%	-0.02%	1.06%	65.59%	3.22	3.21	0.29
Under 10 Bond Index (Clean)	116.13	116.93	-0.682%	-0.68%	-2.61%	-1.59%	16.13%	4.91	4.87	0.83
Under 10 Bond Index (Return)	182.78	183.94	-0.632%	-0.63%	-1.95%	-0.05%	82.78%	4.91	4.87	0.83
5 Plus Bond Index (Clean)	127.43	129.47	-1.573%	-1.57%	-5.72%	-1.99%	27.43%	8.83	8.70	1.43
5 Plus Bond Index (Return)	210.72	213.99	-1.526%	-1.53%	-5.83%	-1.36%	110.72%	8.83	8.70	1.43
10 Plus Bond Index (Clean)	132.21	137.16	-3.615%	-3.61%	-12.04%	-5.43%	32.21%	17.36	17.02	1.99
10 Plus Bond Index (Return)	230.36	238.91	-3.581%	-3.58%	-11.67%	-4.34%	130.36%	17.36	17.02	1.99

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	101.75	6.51	284	108.26	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.07	0.57	45	104.64	0.00	8,132	8,463	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.18	3.42	227	116.60	0.00	6,389	7,231	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.76	2.80	227	117.56	0.00	9,256	10,622	10881
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.90	4.21	349	121.10	0.00	7,700	9,001	9325
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.95	3.67	227	127.62	0.00	6,767	8,387	8635
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.08	0.56	45	119.63	0.00	11,609	13,823	13888
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.01	3.11	227	126.12	0.00	8,252	10,151	10407
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.87	0.17	79	100.05	0.00	4,863	4,856	4865
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.91	0.79	74	121.70	0.00	5,480	6,625	6668
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.89	0.71	76	118.60	0.00	8,137	9,593	9651
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.78	1.20	81	137.98	0.00	11,745	16,065	16206
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.05	0.12	18	109.16	0.00	4,950	5,398	5404
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.38	0.57	104	96.95	0.00	5,010	4,829	4857

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jun-2015	Previous Index Price 29-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	101.75	101.80	-0.050%	-0.050%	-1.364%	-3.149%	-0.25	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.07	104.09	-0.024%	-0.024%	-0.736%	-1.737%	-0.06	0.87	0.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.18	113.32	-0.122%	-0.122%	-0.819%	-0.939%	-0.05	2.23	2.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.76	115.07	-0.265%	-0.265%	-1.035%	-0.776%	0.11	3.14	3.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.90	117.32	-0.361%	-0.361%	-1.244%	-0.636%	0.20	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.95	124.50	-0.440%	-0.440%	-1.832%	-1.417%	0.37	3.91	3.90
IE0034074488	3407448	4.5 Treas Bnd 2020	119.08	119.73	-0.547%	-0.547%	-1.938%	-1.222%	0.52	4.50	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.01	123.81	-0.651%	-0.651%	-2.309%	-1.770%	0.63	4.78	4.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.87	100.79	-0.908%	-0.908%	-2.651%		0.82	6.61	6.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	122.28	-1.118%	-1.118%	-4.163%	-0.983%	1.09	6.92	6.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.89	119.32	-1.198%	-1.198%	-4.789%	-0.737%	1.24	7.79	7.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.78	138.77	-1.434%	-1.434%	-5.246%	-0.848%	1.36	8.09	7.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.05	111.68	-2.358%	-2.358%	-8.514%	1.291%	1.71	12.83	12.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.38	101.43	-4.982%	-4.982%	-15.678%		2.17	22.40	21.92

Return Price Performance			Index Price 02-Jun-2015	Previous Index Price 29-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	108.24	0.016%	0.016%	0.012%	0.162%	-0.25	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.61	0.024%	0.024%	-4.192%	-4.133%	-0.06	0.87	0.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.68	-0.066%	-0.066%	0.013%	1.069%	-0.05	2.23	2.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.56	117.81	-0.216%	-0.216%	-0.359%	0.848%	0.11	3.14	3.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.10	121.48	-0.309%	-0.309%	-0.586%	0.914%	0.20	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.62	128.10	-0.378%	-0.378%	-1.005%	0.545%	0.37	3.91	3.90
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	120.24	-0.503%	-0.503%	-4.834%	-3.303%	0.52	4.50	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.12	126.87	-0.592%	-0.592%	-1.596%	-0.094%	0.63	4.78	4.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.05	100.95	-0.897%	-0.897%	-2.516%		0.82	6.61	6.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.70	123.02	-1.076%	-1.076%	-3.626%	-2.768%	1.09	6.92	6.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.60	119.99	-1.160%	-1.160%	-4.311%	-2.346%	1.24	7.79	7.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.98	139.91	-1.380%	-1.380%	-4.591%	-3.027%	1.36	8.09	7.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.16	111.77	-2.332%	-2.332%	-9.117%	1.092%	1.71	12.83	12.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.95	101.98	-4.933%	-4.933%	-15.346%		2.17	22.40	21.92