

Irish Stock Exchange Daily Bond Index Report

Wednesday 3 June, 2015

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Bond Indices Performance

Index	Close Value 03-Jun-2015	Previous Close Value 02-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.63	119.25	-0.517%	-1.46%	-4.03%	-1.73%	18.63%	5.97	5.90	1.20
All Bond Index (Return)	191.79	192.75	-0.500%	-1.39%	-3.39%	-0.19%	91.79%	5.97	5.90	1.20
Under 3 Bond Index (Clean)	95.44	95.47	-0.035%	-0.10%	-0.81%	-1.43%	-4.56%	1.50	1.50	-0.04
Under 3 Bond Index (Return)	142.66	142.69	-0.022%	-0.04%	-0.01%	0.48%	42.66%	1.50	1.50	-0.04
Under 5 Bond Index (Clean)	107.49	107.60	-0.103%	-0.42%	-1.49%	-1.45%	7.49%	3.21	3.20	0.32
Under 5 Bond Index (Return)	165.44	165.59	-0.090%	-0.36%	-0.11%	0.97%	65.44%	3.21	3.20	0.32
Under 10 Bond Index (Clean)	115.74	116.13	-0.335%	-1.02%	-2.94%	-1.92%	15.74%	4.90	4.86	0.89
Under 10 Bond Index (Return)	182.20	182.78	-0.320%	-0.95%	-2.26%	-0.37%	82.20%	4.90	4.86	0.89
5 Plus Bond Index (Clean)	126.24	127.43	-0.932%	-2.49%	-6.60%	-2.90%	26.24%	8.77	8.64	1.53
5 Plus Bond Index (Return)	208.79	210.72	-0.915%	-2.43%	-6.70%	-2.26%	108.79%	8.77	8.64	1.53
10 Plus Bond Index (Clean)	129.05	132.21	-2.389%	-5.92%	-14.14%	-7.68%	29.05%	17.24	16.88	2.13
10 Plus Bond Index (Return)	224.89	230.36	-2.375%	-5.87%	-13.77%	-6.61%	124.89%	17.24	16.88	2.13

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	101.73	6.53	285	108.26	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.04	0.58	46	104.62	0.00	8,132	8,461	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.13	3.44	228	116.56	0.00	6,389	7,228	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.67	2.81	228	117.48	0.00	9,256	10,613	10874
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.77	4.22	350	120.98	0.00	7,700	8,991	9316
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.78	3.69	228	127.47	0.00	6,767	8,376	8625
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.87	0.57	46	119.43	0.00	11,609	13,799	13865
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	3.12	228	125.87	0.00	8,252	10,129	10387
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.54	0.18	80	99.72	0.00	4,863	4,840	4849
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.26	0.80	75	121.06	0.00	5,480	6,590	6634
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.06	0.72	77	117.78	0.00	8,137	9,525	9583
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.49	1.21	82	136.71	0.00	11,745	15,914	16057
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.25	0.13	19	107.37	0.00	4,950	5,309	5315
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.28	0.58	105	93.86	0.00	5,010	4,673	4702

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Bond Index Constituent

Clean Price Performance			Index Price 03-Jun-2015	Previous Index Price 02-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.73	101.75	-0.023%	-0.073%	-1.386%	-3.171%	-0.25	0.20	0.20
IE0006857530	0685753	4.6 Treas Bnd 2016	104.04	104.07	-0.025%	-0.049%	-0.761%	-1.762%	-0.05	0.87	0.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.13	113.18	-0.046%	-0.168%	-0.865%	-0.985%	-0.04	2.23	2.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.67	114.76	-0.078%	-0.343%	-1.112%	-0.854%	0.13	3.14	3.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.77	116.90	-0.111%	-0.471%	-1.354%	-0.746%	0.22	3.67	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.78	123.95	-0.132%	-0.572%	-1.962%	-1.547%	0.40	3.91	3.89
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	119.08	-0.176%	-0.722%	-2.111%	-1.396%	0.56	4.50	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	123.01	-0.209%	-0.859%	-2.514%	-1.975%	0.67	4.78	4.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.54	99.87	-0.331%	-1.236%	-2.974%		0.87	6.61	6.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.26	120.91	-0.536%	-1.648%	-4.677%	-1.513%	1.16	6.92	6.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.06	117.89	-0.708%	-1.897%	-5.463%	-1.440%	1.33	7.79	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.49	136.78	-0.941%	-2.361%	-6.137%	-1.781%	1.47	8.08	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.25	109.05	-1.648%	-3.967%	-10.022%	-0.378%	1.84	12.81	12.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.28	96.38	-3.216%	-8.038%	-18.390%		2.32	22.25	21.75

Return Price Performance			Index Price 03-Jun-2015	Previous Index Price 02-Jun-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	108.26	0.000%	0.016%	0.012%	0.162%	-0.25	0.20	0.20
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	104.64	-0.012%	0.011%	-4.204%	-4.145%	-0.05	0.87	0.87
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.60	-0.032%	-0.098%	-0.019%	1.037%	-0.04	2.23	2.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.48	117.56	-0.066%	-0.283%	-0.425%	0.782%	0.13	3.14	3.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.98	121.10	-0.097%	-0.406%	-0.683%	0.816%	0.22	3.67	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.47	127.62	-0.116%	-0.493%	-1.119%	0.429%	0.40	3.91	3.89
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.63	-0.166%	-0.668%	-4.991%	-3.463%	0.56	4.50	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.87	126.12	-0.193%	-0.784%	-1.786%	-0.288%	0.67	4.78	4.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.72	100.05	-0.329%	-1.223%	-2.836%		0.87	6.61	6.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.06	121.70	-0.524%	-1.595%	-4.131%	-3.277%	1.16	6.92	6.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.78	118.60	-0.696%	-1.848%	-4.977%	-3.026%	1.33	7.79	7.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.71	137.98	-0.922%	-2.289%	-5.471%	-3.921%	1.47	8.08	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.37	109.16	-1.640%	-3.934%	-10.607%	-0.566%	1.84	12.81	12.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.86	96.95	-3.192%	-7.968%	-18.048%		2.32	22.25	21.75