

# Irish Stock Exchange Daily Bond Index Report

Monday 11 May, 2015

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## Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	102.25	6.03	263	108.28	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.25	0.29	23	104.54	0.00	8,132	8,478	8501
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.51	3.09	205	116.60	0.00	6,389	7,252	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.99	2.53	205	117.52	0.00	9,256	10,643	10877
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.33	3.94	327	121.27	0.00	7,700	9,035	9338
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.58	3.31	205	127.89	0.00	6,767	8,430	8654
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.86	0.28	23	120.14	0.00	11,609	13,914	13947
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.10	2.81	205	126.91	0.00	8,252	10,241	10472
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.41	0.13	57	100.53	0.00	4,000	4,016	4021
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.41	0.56	52	122.96	0.00	5,480	6,707	6738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	0.50	54	120.25	0.00	8,137	9,743	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.35	0.87	59	139.22	0.00	11,745	16,250	16352
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.34	1.19	181	112.53	0.00	4,950	5,511	5570
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.59	0.45	82	101.04	0.00	5,010	5,040	5062



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## Bond Index Constituent

Clean Price Performance			Index Price 11-May-2015	Previous Index Price 08-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	102.25	102.31	-0.057%	-0.181%	-0.883%	-2.677%	-0.25	0.26	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.25	104.27	-0.019%	-0.219%	-0.560%	-1.563%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.51	113.51	0.000%	-0.191%	-0.530%	-0.650%	-0.05	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.99	115.01	-0.020%	-0.485%	-0.836%	-0.578%	0.12	3.20	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.33	117.35	-0.017%	-0.399%	-0.874%	-0.264%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.58	124.66	-0.067%	-0.616%	-1.331%	-0.913%	0.31	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.86	119.95	-0.082%	-0.688%	-1.295%	-0.575%	0.42	4.56	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.10	124.16	-0.046%	-0.784%	-1.443%	-0.898%	0.49	4.85	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.41	100.63	-0.224%	-1.677%	-2.133%		0.74	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.41	122.78	-0.301%	-1.903%	-2.976%	0.243%	0.93	6.99	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	120.18	-0.366%	-2.265%	-3.295%	0.821%	1.05	7.86	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.35	138.95	-0.434%	-2.742%	-4.158%	0.290%	1.23	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.34	111.97	-0.567%	-4.495%	-6.593%	3.418%	1.55	12.78	12.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.59	101.84	-1.227%	-7.977%	-11.992%		1.97	22.64	22.20

Return Price Performance			Index Price 11-May-2015	Previous Index Price 08-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	108.28	108.26	0.010%	0.062%	0.026%	0.176%	-0.25	0.26	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.54	104.53	0.016%	-0.087%	-4.277%	-4.218%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.55	0.039%	-0.044%	0.011%	1.067%	-0.05	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.52	117.50	0.012%	-0.360%	-0.394%	0.812%	0.12	3.20	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.27	121.26	0.013%	-0.278%	-0.445%	1.057%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.89	127.93	-0.027%	-0.462%	-0.789%	0.764%	0.31	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	120.14	120.20	-0.050%	-0.574%	-4.429%	-2.891%	0.42	4.56	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.91	126.92	-0.013%	-0.650%	-0.980%	0.531%	0.49	4.85	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.53	100.75	-0.216%	-1.652%	-2.044%		0.74	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.96	123.30	-0.274%	-1.802%	-2.627%	-1.759%	0.93	6.99	6.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.25	120.66	-0.341%	-2.175%	-2.984%	-0.991%	1.05	7.86	7.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.22	139.78	-0.399%	-2.614%	-3.731%	-2.152%	1.23	8.16	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.53	113.14	-0.544%	-4.391%	-6.318%	4.205%	1.55	12.78	12.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.04	102.28	-1.206%	-7.894%	-11.773%		1.97	22.64	22.20