

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 May, 2015

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Bond Indices Performance

Index	Close Value 12-May-2015	Previous Close Value 11-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.57	120.37	-0.664%	-2.30%	-3.27%	-0.95%	19.57%	6.07	6.00	1.11
All Bond Index (Return)	192.87	194.12	-0.646%	-2.16%	-2.84%	0.37%	92.87%	6.07	6.00	1.11
Under 3 Bond Index (Clean)	95.63	95.69	-0.059%	-0.26%	-0.60%	-1.22%	-4.37%	1.56	1.56	0.01
Under 3 Bond Index (Return)	142.56	142.62	-0.046%	-0.11%	-0.08%	0.41%	42.56%	1.56	1.56	0.01
Under 5 Bond Index (Clean)	107.79	108.02	-0.210%	-0.67%	-1.21%	-1.17%	7.79%	3.28	3.26	0.30
Under 5 Bond Index (Return)	165.49	165.81	-0.196%	-0.53%	-0.08%	1.00%	65.49%	3.28	3.26	0.30
Under 10 Bond Index (Clean)	116.39	116.97	-0.494%	-1.65%	-2.39%	-1.36%	16.39%	4.96	4.92	0.82
Under 10 Bond Index (Return)	182.79	183.66	-0.478%	-1.51%	-1.94%	-0.04%	82.79%	4.96	4.92	0.82
5 Plus Bond Index (Clean)	127.89	129.34	-1.120%	-3.89%	-5.38%	-1.63%	27.89%	8.93	8.80	1.41
5 Plus Bond Index (Return)	211.10	213.46	-1.102%	-3.77%	-5.67%	-1.18%	111.10%	8.93	8.80	1.41
10 Plus Bond Index (Clean)	133.20	136.40	-2.350%	-8.39%	-11.38%	-4.72%	33.20%	17.36	17.03	1.95
10 Plus Bond Index (Return)	231.81	237.33	-2.327%	-8.28%	-11.11%	-3.74%	131.81%	17.36	17.03	1.95

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	102.21	6.05	264	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.24	0.30	24	104.55	0.00	8,132	8,477	8502
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	3.10	206	116.48	0.00	6,389	7,244	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.82	2.54	206	117.36	0.00	9,256	10,628	10863
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.03	3.95	328	120.99	0.00	7,700	9,012	9316
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.22	3.33	206	127.55	0.00	6,767	8,405	8630
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.43	0.30	24	119.73	0.00	11,609	13,865	13899
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.58	2.82	206	126.40	0.00	8,252	10,198	10430
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.79	0.13	58	99.91	0.00	4,000	3,991	3996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.34	0.57	53	121.90	0.00	5,480	6,649	6680
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.52	0.51	55	119.03	0.00	8,137	9,644	9685
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.90	0.89	60	137.79	0.00	11,745	16,079	16184
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.41	1.20	182	110.60	0.00	4,950	5,416	5475
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.55	0.46	83	98.00	0.00	5,010	4,887	4910

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Bond Index Constituent

Clean Price Performance			Index Price 12-May-2015	Previous Index Price 11-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	102.21	102.25	-0.039%	-0.220%	-0.922%	-2.715%	-0.19	0.26	0.26
IE0006857530	0685753	4.6 Treas Bnd 2016	104.24	104.25	-0.010%	-0.229%	-0.569%	-1.572%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	113.51	-0.116%	-0.307%	-0.646%	-0.766%	0.00	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.82	114.99	-0.145%	-0.629%	-0.981%	-0.722%	0.16	3.20	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.03	117.33	-0.256%	-0.654%	-1.128%	-0.519%	0.22	3.73	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.22	124.58	-0.293%	-0.907%	-1.620%	-1.203%	0.38	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.86	-0.352%	-1.037%	-1.643%	-0.925%	0.50	4.56	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.58	124.10	-0.419%	-1.199%	-1.856%	-1.314%	0.58	4.84	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.79	100.41	-0.617%	-2.285%	-2.737%		0.83	6.67	6.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.34	122.41	-0.872%	-2.758%	-3.822%	-0.631%	1.05	6.98	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.52	119.74	-1.023%	-3.265%	-4.284%	-0.210%	1.18	7.85	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.90	138.35	-1.048%	-3.761%	-5.162%	-0.761%	1.36	8.15	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.41	111.34	-1.731%	-6.148%	-8.209%	1.628%	1.69	12.75	12.54
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.55	100.59	-3.027%	-10.763%	-14.656%		2.11	22.51	22.04

Return Price Performance			Index Price 12-May-2015	Previous Index Price 11-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	108.28	-0.016%	0.046%	0.010%	0.160%	-0.19	0.26	0.26
IE0006857530	0685753	4.6 Treas Bnd 2016	104.55	104.54	0.003%	-0.084%	-4.274%	-4.215%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.48	116.60	-0.100%	-0.144%	-0.089%	0.966%	0.00	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.36	117.52	-0.132%	-0.492%	-0.526%	0.679%	0.16	3.20	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.99	121.27	-0.237%	-0.515%	-0.681%	0.817%	0.22	3.73	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.55	127.89	-0.273%	-0.734%	-1.060%	0.489%	0.38	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.73	120.14	-0.342%	-0.914%	-4.756%	-3.224%	0.50	4.56	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.40	126.91	-0.400%	-1.047%	-1.376%	0.129%	0.58	4.84	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.91	100.53	-0.615%	-2.257%	-2.646%		0.83	6.67	6.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.90	122.96	-0.860%	-2.647%	-3.464%	-2.604%	1.05	6.98	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	120.25	-1.011%	-3.164%	-3.965%	-1.993%	1.18	7.85	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	139.22	-1.031%	-3.618%	-4.723%	-3.161%	1.36	8.15	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.60	112.53	-1.707%	-6.023%	-7.917%	2.426%	1.69	12.75	12.54
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.00	101.04	-3.009%	-10.665%	-14.427%		2.11	22.51	22.04