

# Irish Stock Exchange Daily Bond Index Report

Wednesday 13 May, 2015

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## Bond Indices Performance

Index	Close Value 13-May-2015	Previous Close Value 12-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.88	119.57	0.263%	-2.04%	-3.02%	-0.69%	19.88%	6.08	6.02	1.06
All Bond Index (Return)	193.39	192.87	0.270%	-1.89%	-2.58%	0.64%	93.39%	6.08	6.02	1.06
Under 3 Bond Index (Clean)	95.63	95.63	-0.009%	-0.27%	-0.61%	-1.23%	-4.38%	1.56	1.56	0.01
Under 3 Bond Index (Return)	142.56	142.56	0.004%	-0.11%	-0.07%	0.41%	42.56%	1.56	1.56	0.01
Under 5 Bond Index (Clean)	107.93	107.79	0.130%	-0.54%	-1.08%	-1.04%	7.93%	3.27	3.27	0.26
Under 5 Bond Index (Return)	165.72	165.49	0.140%	-0.39%	0.06%	1.14%	65.72%	3.27	3.27	0.26
Under 10 Bond Index (Clean)	116.67	116.39	0.235%	-1.42%	-2.16%	-1.13%	16.67%	4.96	4.92	0.77
Under 10 Bond Index (Return)	183.23	182.79	0.242%	-1.27%	-1.71%	0.20%	83.23%	4.96	4.92	0.77
5 Plus Bond Index (Clean)	128.40	127.89	0.397%	-3.51%	-5.00%	-1.24%	28.40%	8.95	8.83	1.36
5 Plus Bond Index (Return)	211.95	211.10	0.403%	-3.38%	-5.29%	-0.78%	111.95%	8.95	8.83	1.36
10 Plus Bond Index (Clean)	133.92	133.20	0.543%	-7.90%	-10.90%	-4.20%	33.92%	17.45	17.12	1.91
10 Plus Bond Index (Return)	233.07	231.81	0.544%	-7.78%	-10.63%	-3.22%	133.07%	17.45	17.12	1.91

## 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	102.18	6.07	265	108.25	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.24	0.32	25	104.56	0.00	8,132	8,477	8503
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.36	3.12	207	116.47	0.00	6,389	7,242	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.88	2.55	207	117.43	0.00	9,256	10,633	10869
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.28	3.97	329	121.25	0.00	7,700	9,031	9336
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.46	3.35	207	127.81	0.00	6,767	8,422	8648
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.74	0.31	25	120.05	0.00	11,609	13,900	13936
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	2.84	207	126.67	0.00	8,252	10,218	10452
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.22	0.13	59	100.34	0.00	4,000	4,009	4014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.66	0.58	54	122.24	0.00	5,480	6,667	6698
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.20	0.52	56	119.72	0.00	8,137	9,699	9742
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.40	0.90	61	138.30	0.00	11,745	16,138	16244
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.08	1.20	183	111.28	0.00	4,950	5,449	5508
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.01	0.46	84	98.47	0.00	5,010	4,910	4933



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## Bond Index Constituent

Clean Price Performance			Index Price 13-May-2015	Previous Index Price 12-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	102.18	102.21	-0.025%	-0.245%	-0.947%	-2.739%	-0.18	0.26	0.26
IE0006857530	0685753	4.6 Treas Bnd 2016	104.24	104.24	0.000%	-0.229%	-0.569%	-1.572%	0.02	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.36	113.38	-0.020%	-0.327%	-0.666%	-0.786%	0.00	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.88	114.82	0.048%	-0.582%	-0.933%	-0.674%	0.15	3.20	3.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.28	117.03	0.214%	-0.441%	-0.917%	-0.306%	0.16	3.73	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.46	124.22	0.200%	-0.709%	-1.423%	-1.006%	0.33	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.74	119.43	0.255%	-0.785%	-1.392%	-0.672%	0.44	4.56	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	123.58	0.204%	-0.998%	-1.656%	-1.112%	0.53	4.84	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.22	99.79	0.431%	-1.864%	-2.318%		0.77	6.67	6.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.66	121.34	0.268%	-2.498%	-3.565%	-0.364%	1.01	6.98	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.20	118.52	0.575%	-2.708%	-3.734%	0.364%	1.11	7.85	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.40	136.90	0.365%	-3.409%	-4.816%	-0.399%	1.32	8.15	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.08	109.41	0.610%	-5.576%	-7.650%	2.248%	1.64	12.90	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.01	97.55	0.468%	-10.345%	-14.256%		2.09	22.52	22.06

Return Price Performance			Index Price 13-May-2015	Previous Index Price 12-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	108.25	108.26	-0.004%	0.043%	0.006%	0.156%	-0.18	0.26	0.26
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.55	0.012%	-0.072%	-4.262%	-4.204%	0.02	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.47	116.48	-0.007%	-0.151%	-0.096%	0.959%	0.00	2.29	2.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.43	117.36	0.058%	-0.434%	-0.468%	0.738%	0.15	3.20	3.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.25	120.99	0.217%	-0.298%	-0.465%	1.037%	0.16	3.73	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.81	127.55	0.207%	-0.528%	-0.855%	0.697%	0.33	3.97	3.96
IE0034074488	3407448	4.5 Treas Bnd 2020	120.05	119.73	0.266%	-0.651%	-4.503%	-2.966%	0.44	4.56	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.67	126.40	0.211%	-0.838%	-1.167%	0.341%	0.53	4.84	4.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.34	99.91	0.432%	-1.834%	-2.226%		0.77	6.67	6.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.24	121.90	0.275%	-2.379%	-3.198%	-2.336%	1.01	6.98	6.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.72	119.03	0.581%	-2.601%	-3.406%	-1.423%	1.11	7.85	7.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.30	137.79	0.373%	-3.258%	-4.367%	-2.799%	1.32	8.15	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.28	110.60	0.609%	-5.451%	-7.356%	3.050%	1.64	12.90	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.47	98.00	0.472%	-10.243%	-14.023%		2.09	22.52	22.06