

Irish Stock Exchange Daily Bond Index Report

Friday 15 May, 2015

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Bond Indices Performance

Index	Close Value 15-May-2015	Previous Close Value 14-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.05	119.69	0.299%	-1.91%	-2.89%	-0.55%	20.05%	6.09	6.02	1.04
All Bond Index (Return)	193.68	193.09	0.305%	-1.74%	-2.43%	0.79%	93.68%	6.09	6.02	1.04
Under 3 Bond Index (Clean)	95.62	95.59	0.032%	-0.28%	-0.62%	-1.24%	-4.38%	1.55	1.55	-0.02
Under 3 Bond Index (Return)	142.59	142.52	0.044%	-0.09%	-0.06%	0.43%	42.59%	1.55	1.55	-0.02
Under 5 Bond Index (Clean)	107.96	107.87	0.082%	-0.51%	-1.05%	-1.01%	7.96%	3.26	3.26	0.24
Under 5 Bond Index (Return)	165.81	165.65	0.092%	-0.34%	0.11%	1.19%	65.81%	3.26	3.26	0.24
Under 10 Bond Index (Clean)	116.76	116.56	0.172%	-1.34%	-2.08%	-1.05%	16.76%	4.96	4.93	0.75
Under 10 Bond Index (Return)	183.42	183.09	0.180%	-1.17%	-1.61%	0.30%	83.42%	4.96	4.93	0.75
5 Plus Bond Index (Clean)	128.71	128.05	0.516%	-3.28%	-4.77%	-1.00%	28.71%	8.92	8.81	1.33
5 Plus Bond Index (Return)	212.49	211.39	0.520%	-3.13%	-5.04%	-0.53%	112.49%	8.92	8.81	1.33
10 Plus Bond Index (Clean)	134.83	132.70	1.605%	-7.27%	-10.30%	-3.55%	34.83%	17.47	17.15	1.88
10 Plus Bond Index (Return)	234.67	230.98	1.598%	-7.14%	-10.02%	-2.55%	134.67%	17.47	17.15	1.88

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	102.09	6.12	267	108.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.21	0.34	27	104.55	0.00	8,132	8,474	8502
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	3.15	209	116.53	0.00	6,389	7,244	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.00	2.58	209	117.58	0.00	9,256	10,644	10883
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.35	3.99	331	121.34	0.00	7,700	9,036	9343
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.46	3.38	209	127.84	0.00	6,767	8,422	8650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.76	0.33	27	120.09	0.00	11,609	13,902	13941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	2.86	209	126.70	0.00	8,252	10,219	10455
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.30	0.13	61	100.43	0.00	4,863	4,764	4770
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	0.60	56	122.47	0.00	5,480	6,678	6711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.16	0.54	58	119.70	0.00	8,137	9,696	9740
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.88	0.93	63	138.81	0.00	11,745	16,194	16304
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.47	0.00	0	110.47	1.22	4,950	5,468	5528
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.03	0.47	86	99.50	0.00	5,010	4,961	4985

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Bond Index Constituent

Clean Price Performance			Index Price 15-May-2015	Previous Index Price 14-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	102.09	102.12	-0.030%	-0.335%	-1.036%	-2.827%	-0.19	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.21	104.20	0.010%	-0.260%	-0.601%	-1.603%	0.00	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	113.31	0.060%	-0.307%	-0.646%	-0.766%	-0.03	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.00	114.91	0.081%	-0.473%	-0.825%	-0.566%	0.10	3.19	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.35	117.23	0.098%	-0.389%	-0.864%	-0.253%	0.14	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.46	124.33	0.111%	-0.709%	-1.423%	-1.006%	0.31	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.76	119.62	0.110%	-0.771%	-1.378%	-0.658%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	123.58	0.209%	-0.995%	-1.653%	-1.110%	0.53	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.30	99.96	0.337%	-1.785%	-2.240%		0.76	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	121.50	0.306%	-2.328%	-3.396%	-0.191%	0.99	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.16	118.90	0.221%	-2.742%	-3.767%	0.328%	1.11	7.84	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.88	137.42	0.335%	-3.073%	-4.485%	-0.052%	1.27	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.47	109.48	0.900%	-5.241%	-7.323%	2.610%	1.61	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.03	96.71	2.394%	-9.412%	-13.364%		2.04	22.56	22.11

Return Price Performance			Index Price 15-May-2015	Previous Index Price 14-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	108.21	108.22	-0.007%	0.001%	-0.035%	0.115%	-0.19	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.55	104.53	0.021%	-0.079%	-4.270%	-4.211%	0.00	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.44	0.071%	-0.105%	-0.051%	1.005%	-0.03	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.58	117.47	0.090%	-0.307%	-0.341%	0.866%	0.10	3.19	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.34	121.21	0.105%	-0.228%	-0.395%	1.108%	0.14	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.84	127.69	0.121%	-0.504%	-0.830%	0.722%	0.31	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	120.09	119.94	0.120%	-0.617%	-4.469%	-2.933%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.70	126.42	0.215%	-0.814%	-1.144%	0.364%	0.53	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.43	100.09	0.339%	-1.751%	-2.143%		0.76	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.09	0.313%	-2.192%	-3.013%	-2.149%	0.99	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	119.43	0.228%	-2.620%	-3.426%	-1.443%	1.11	7.84	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.81	138.34	0.343%	-2.903%	-4.016%	-2.442%	1.27	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.47	110.69	-0.203%	-6.141%	-8.033%	2.298%	1.61	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.50	97.18	2.387%	-9.303%	-13.123%		2.04	22.56	22.11