

Irish Stock Exchange Daily Bond Index Report

Monday 18 May, 2015

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Bond Indices Performance

Index	Close Value 18-May-2015	Previous Close Value 15-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.87	120.05	-0.145%	-2.05%	-3.03%	-0.70%	19.87%	6.07	6.01	1.06
All Bond Index (Return)	193.46	193.68	-0.114%	-1.85%	-2.54%	0.68%	93.46%	6.07	6.01	1.06
Under 3 Bond Index (Clean)	95.60	95.62	-0.014%	-0.30%	-0.64%	-1.25%	-4.40%	1.55	1.55	-0.02
Under 3 Bond Index (Return)	142.62	142.59	0.025%	-0.07%	-0.03%	0.46%	42.62%	1.55	1.55	-0.02
Under 5 Bond Index (Clean)	107.94	107.96	-0.023%	-0.54%	-1.08%	-1.03%	7.94%	3.26	3.25	0.24
Under 5 Bond Index (Return)	165.82	165.81	0.011%	-0.33%	0.13%	1.20%	65.82%	3.26	3.25	0.24
Under 10 Bond Index (Clean)	116.65	116.76	-0.099%	-1.44%	-2.18%	-1.15%	16.65%	4.96	4.92	0.76
Under 10 Bond Index (Return)	183.29	183.42	-0.067%	-1.24%	-1.67%	0.23%	83.29%	4.96	4.92	0.76
5 Plus Bond Index (Clean)	128.37	128.71	-0.266%	-3.54%	-5.03%	-1.27%	28.37%	8.90	8.78	1.36
5 Plus Bond Index (Return)	211.99	212.49	-0.238%	-3.36%	-5.27%	-0.76%	111.99%	8.90	8.78	1.36
10 Plus Bond Index (Clean)	134.01	134.83	-0.607%	-7.83%	-10.84%	-4.13%	34.01%	17.47	17.14	1.91
10 Plus Bond Index (Return)	233.29	234.67	-0.587%	-7.69%	-10.55%	-3.12%	133.29%	17.47	17.14	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	102.07	6.19	270	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.18	0.38	30	104.56	0.00	8,132	8,472	8503
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	3.20	212	116.58	0.00	6,389	7,244	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.06	2.61	212	117.67	0.00	9,256	10,649	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.19	4.03	334	121.22	0.00	7,700	9,024	9334
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.54	3.43	212	127.96	0.00	6,767	8,427	8659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.67	0.37	30	120.04	0.00	11,609	13,892	13935
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.70	2.90	212	126.61	0.00	8,252	10,208	10448
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.18	0.14	64	100.32	0.00	4,863	4,871	4878
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.65	0.63	59	122.28	0.00	5,480	6,666	6700
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.83	0.57	61	119.40	0.00	8,137	9,669	9715
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.58	0.98	66	138.55	0.00	11,745	16,159	16274
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.08	0.02	3	110.10	0.00	4,950	5,449	5450
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.15	0.49	89	98.64	0.00	5,010	4,917	4942

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Bond Index Constituent

Clean Price Performance			Index Price 18-May-2015	Previous Index Price 15-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	102.07	102.09	-0.021%	-0.355%	-1.057%	-2.847%	-0.20	0.24	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.18	104.21	-0.026%	-0.286%	-0.627%	-1.629%	0.02	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	113.38	0.002%	-0.305%	-0.644%	-0.764%	-0.04	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.06	115.00	0.050%	-0.424%	-0.776%	-0.517%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.19	117.35	-0.130%	-0.518%	-0.993%	-0.383%	0.17	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.54	124.46	0.058%	-0.652%	-1.366%	-0.949%	0.30	3.96	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.67	119.76	-0.071%	-0.841%	-1.448%	-0.728%	0.44	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.70	123.83	-0.105%	-1.099%	-1.757%	-1.214%	0.54	4.83	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.18	100.30	-0.112%	-1.895%	-2.349%		0.77	6.66	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.65	121.88	-0.189%	-2.512%	-3.579%	-0.379%	1.01	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	119.16	-0.277%	-3.012%	-4.034%	0.051%	1.15	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.58	137.88	-0.218%	-3.285%	-4.693%	-0.270%	1.30	8.14	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.08	110.47	-0.353%	-5.576%	-7.650%	2.248%	1.64	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.15	99.03	-0.886%	-10.214%	-14.131%		2.08	22.52	22.06

Return Price Performance			Index Price 18-May-2015	Previous Index Price 15-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	108.21	0.044%	0.045%	0.009%	0.159%	-0.20	0.24	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.55	0.011%	-0.069%	-4.260%	-4.201%	0.02	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.53	0.041%	-0.064%	-0.009%	1.046%	-0.04	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	117.58	0.080%	-0.227%	-0.261%	0.947%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.22	121.34	-0.096%	-0.323%	-0.490%	1.012%	0.17	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.96	127.84	0.095%	-0.409%	-0.736%	0.818%	0.30	3.96	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	120.04	120.09	-0.040%	-0.656%	-4.507%	-2.971%	0.44	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.61	126.70	-0.070%	-0.884%	-1.213%	0.294%	0.54	4.83	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.32	100.43	-0.106%	-1.855%	-2.246%		0.77	6.66	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	122.47	-0.162%	-2.350%	-3.170%	-2.307%	1.01	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.40	119.70	-0.252%	-2.866%	-3.669%	-1.691%	1.15	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.55	138.81	-0.185%	-3.083%	-4.194%	-2.623%	1.30	8.14	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.10	110.47	-0.335%	-6.456%	-8.341%	1.955%	1.64	12.88	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.64	99.50	-0.864%	-10.087%	-13.874%		2.08	22.52	22.06