

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 May, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 19-May-2015	Previous Close Value 18-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.04	119.87	0.137%	-1.92%	-2.90%	-0.56%	20.04%	6.08	6.01	1.04
All Bond Index (Return)	193.74	193.46	0.145%	-1.71%	-2.40%	0.83%	93.74%	6.08	6.01	1.04
Under 3 Bond Index (Clean)	95.61	95.60	0.002%	-0.29%	-0.63%	-1.25%	-4.39%	1.54	1.55	-0.03
Under 3 Bond Index (Return)	142.64	142.62	0.015%	-0.05%	-0.02%	0.47%	42.64%	1.54	1.55	-0.03
Under 5 Bond Index (Clean)	107.94	107.94	0.006%	-0.53%	-1.07%	-1.03%	7.94%	3.26	3.25	0.24
Under 5 Bond Index (Return)	165.85	165.82	0.016%	-0.31%	0.14%	1.22%	65.85%	3.26	3.25	0.24
Under 10 Bond Index (Clean)	116.75	116.65	0.091%	-1.35%	-2.09%	-1.06%	16.75%	4.96	4.92	0.75
Under 10 Bond Index (Return)	183.48	183.29	0.100%	-1.14%	-1.57%	0.33%	83.48%	4.96	4.92	0.75
5 Plus Bond Index (Clean)	128.71	128.37	0.269%	-3.28%	-4.77%	-1.00%	28.71%	8.91	8.79	1.33
5 Plus Bond Index (Return)	212.57	211.99	0.275%	-3.10%	-5.01%	-0.49%	112.57%	8.91	8.79	1.33
10 Plus Bond Index (Clean)	134.82	134.01	0.604%	-7.28%	-10.30%	-3.55%	34.82%	17.49	17.16	1.88
10 Plus Bond Index (Return)	234.71	233.29	0.608%	-7.13%	-10.00%	-2.53%	134.71%	17.49	17.16	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	102.05	6.21	271	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.17	0.39	31	104.56	0.00	8,132	8,471	8503
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.40	3.21	213	116.61	0.00	6,389	7,245	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.04	2.63	213	117.67	0.00	9,256	10,648	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.26	4.04	335	121.29	0.00	7,700	9,029	9340
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.53	3.44	213	127.97	0.00	6,767	8,426	8659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.68	0.38	31	120.06	0.00	11,609	13,893	13937
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.78	2.92	213	126.70	0.00	8,252	10,214	10455
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.28	0.14	65	100.42	0.00	4,863	4,876	4883
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	0.64	60	122.52	0.00	5,480	6,678	6713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.06	0.58	62	119.64	0.00	8,137	9,688	9735
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.01	0.99	67	139.00	0.00	11,745	16,209	16326
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.63	0.03	4	110.65	0.00	4,950	5,476	5477
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.86	0.49	90	99.35	0.00	5,010	4,953	4977

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 May, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 19-May-2015	Previous Index Price 18-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	102.05	102.07	-0.023%	-0.378%	-1.079%	-2.869%	-0.20	0.24	0.24
IE0006857530	0685753	4.6 Treas Bnd 2016	104.17	104.18	-0.010%	-0.296%	-0.636%	-1.638%	0.01	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.40	113.38	0.016%	-0.289%	-0.628%	-0.748%	-0.05	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.04	115.06	-0.017%	-0.441%	-0.793%	-0.534%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.26	117.19	0.053%	-0.465%	-0.940%	-0.330%	0.15	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.53	124.54	-0.008%	-0.660%	-1.374%	-0.957%	0.30	3.95	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.68	119.67	0.004%	-0.837%	-1.444%	-0.724%	0.44	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.78	123.70	0.061%	-1.039%	-1.697%	-1.154%	0.53	4.83	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.28	100.18	0.092%	-1.805%	-2.259%		0.76	6.65	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	121.65	0.189%	-2.328%	-3.396%	-0.191%	0.98	6.96	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.06	118.83	0.198%	-2.820%	-3.844%	0.248%	1.12	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.01	137.58	0.313%	-2.983%	-4.396%	0.041%	1.26	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.63	110.08	0.500%	-5.104%	-7.188%	2.759%	1.60	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.86	98.15	0.720%	-9.567%	-13.513%		2.05	22.54	22.09

Return Price Performance			Index Price 19-May-2015	Previous Index Price 18-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	108.26	-0.001%	0.044%	0.008%	0.158%	-0.20	0.24	0.24
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.56	0.003%	-0.066%	-4.257%	-4.198%	0.01	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.61	116.58	0.028%	-0.036%	0.019%	1.075%	-0.05	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	117.67	-0.007%	-0.234%	-0.268%	0.940%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.29	121.22	0.061%	-0.262%	-0.429%	1.073%	0.15	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.97	127.96	0.005%	-0.405%	-0.732%	0.823%	0.30	3.95	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	120.06	120.04	0.014%	-0.642%	-4.494%	-2.958%	0.44	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.70	126.61	0.070%	-0.814%	-1.144%	0.364%	0.53	4.83	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.42	100.32	0.094%	-1.763%	-2.154%		0.76	6.65	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.52	122.28	0.197%	-2.158%	-2.979%	-2.115%	0.98	6.96	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.64	119.40	0.205%	-2.667%	-3.472%	-1.490%	1.12	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.00	138.55	0.321%	-2.771%	-3.886%	-2.310%	1.26	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.65	110.10	0.505%	-5.983%	-7.878%	2.470%	1.60	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.35	98.64	0.722%	-9.438%	-13.252%		2.05	22.54	22.09