

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 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 20-May-2015	Previous Close Value 19-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.14	120.04	0.083%	-1.84%	-2.81%	-0.48%	20.14%	6.08	6.02	1.02
All Bond Index (Return)	193.92	193.74	0.092%	-1.62%	-2.31%	0.92%	93.92%	6.08	6.02	1.02
Under 3 Bond Index (Clean)	95.60	95.61	-0.004%	-0.30%	-0.64%	-1.26%	-4.40%	1.54	1.54	-0.04
Under 3 Bond Index (Return)	142.65	142.64	0.008%	-0.04%	-0.01%	0.48%	42.65%	1.54	1.54	-0.04
Under 5 Bond Index (Clean)	107.96	107.94	0.015%	-0.52%	-1.05%	-1.01%	7.96%	3.25	3.25	0.23
Under 5 Bond Index (Return)	165.89	165.85	0.025%	-0.29%	0.17%	1.24%	65.89%	3.25	3.25	0.23
Under 10 Bond Index (Clean)	116.81	116.75	0.048%	-1.30%	-2.04%	-1.01%	16.81%	4.96	4.92	0.73
Under 10 Bond Index (Return)	183.58	183.48	0.058%	-1.08%	-1.52%	0.39%	83.58%	4.96	4.92	0.73
5 Plus Bond Index (Clean)	128.91	128.71	0.152%	-3.13%	-4.63%	-0.85%	28.91%	8.91	8.80	1.31
5 Plus Bond Index (Return)	212.91	212.57	0.159%	-2.94%	-4.86%	-0.33%	112.91%	8.91	8.80	1.31
10 Plus Bond Index (Clean)	135.41	134.82	0.436%	-6.87%	-9.91%	-3.13%	35.41%	17.51	17.19	1.85
10 Plus Bond Index (Return)	235.74	234.71	0.441%	-6.72%	-9.60%	-2.10%	135.74%	17.51	17.19	1.85

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	102.02	6.23	272	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.15	0.40	32	104.56	0.00	8,132	8,470	8502
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.41	3.23	214	116.64	0.00	6,389	7,246	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.04	2.64	214	117.67	0.00	9,256	10,647	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.28	4.05	336	121.33	0.00	7,700	9,030	9342
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.52	3.46	214	127.98	0.00	6,767	8,426	8660
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.75	0.40	32	120.14	0.00	11,609	13,901	13947
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.85	2.93	214	126.78	0.00	8,252	10,220	10462
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.41	0.15	66	100.55	0.00	4,863	4,882	4889
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.02	0.65	61	122.68	0.00	5,480	6,686	6722
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	0.59	63	119.73	0.00	8,137	9,695	9743
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.14	1.01	68	139.15	0.00	11,745	16,225	16343
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.92	0.03	5	110.95	0.00	4,950	5,490	5492
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.48	0.50	91	99.97	0.00	5,010	4,984	5009

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Bond Index Constituent

Clean Price Performance			Index Price 20-May-2015	Previous Index Price 19-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	102.02	102.05	-0.023%	-0.400%	-1.101%	-2.891%	-0.20	0.24	0.24
IE0006857530	0685753	4.6 Treas Bnd 2016	104.15	104.17	-0.019%	-0.315%	-0.655%	-1.657%	0.02	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.41	113.40	0.013%	-0.276%	-0.615%	-0.735%	-0.06	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.04	115.04	-0.004%	-0.446%	-0.798%	-0.539%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.28	117.26	0.017%	-0.448%	-0.923%	-0.313%	0.14	3.71	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.52	124.53	-0.006%	-0.665%	-1.380%	-0.962%	0.29	3.95	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.75	119.68	0.061%	-0.776%	-1.384%	-0.664%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	123.78	0.057%	-0.983%	-1.642%	-1.098%	0.52	4.82	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.41	100.28	0.130%	-1.677%	-2.133%		0.74	6.65	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.02	121.88	0.121%	-2.209%	-3.279%	-0.070%	0.97	6.96	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	119.06	0.069%	-2.753%	-3.778%	0.317%	1.11	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.14	138.01	0.096%	-2.889%	-4.303%	0.138%	1.25	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.92	110.63	0.264%	-4.854%	-6.943%	3.030%	1.58	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.48	98.86	0.627%	-9.000%	-12.970%		2.02	22.57	22.12

Return Price Performance			Index Price 20-May-2015	Previous Index Price 19-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	0.000%	0.044%	0.008%	0.158%	-0.20	0.24	0.24
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.56	-0.008%	-0.074%	-4.264%	-4.205%	0.02	0.91	0.91
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	116.61	0.026%	-0.010%	0.045%	1.101%	-0.06	2.27	2.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	117.67	0.006%	-0.228%	-0.262%	0.946%	0.08	3.18	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.33	121.29	0.026%	-0.236%	-0.403%	1.100%	0.14	3.71	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.98	127.97	0.007%	-0.398%	-0.725%	0.830%	0.29	3.95	3.94
IE0034074488	3407448	4.5 Treas Bnd 2020	120.14	120.06	0.072%	-0.571%	-4.425%	-2.888%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	126.70	0.066%	-0.748%	-1.078%	0.431%	0.52	4.82	4.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.55	100.42	0.132%	-1.633%	-2.025%		0.74	6.65	6.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.68	122.52	0.130%	-2.031%	-2.853%	-1.988%	0.97	6.96	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	119.64	0.076%	-2.593%	-3.398%	-1.415%	1.11	7.84	7.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.15	139.00	0.106%	-2.668%	-3.784%	-2.206%	1.25	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.95	110.65	0.270%	-5.729%	-7.629%	2.747%	1.58	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.97	99.35	0.630%	-8.868%	-12.706%		2.02	22.57	22.12