

Irish Stock Exchange Daily Bond Index Report

Thursday 21 May, 2015

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Bond Indices Performance

Index	Previous			Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 21-May-2015	Close Value 20-May-2015	% Change	MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.84	120.14	-0.242%	-2.07%	-3.05%	-0.72%	19.84%	6.06	5.99	1.06
All Bond Index (Return)	193.48	193.92	-0.229%	-1.85%	-2.53%	0.69%	93.48%	6.06	5.99	1.06
Under 3 Bond Index (Clean)	95.60	95.60	0.000%	-0.30%	-0.64%	-1.26%	-4.40%	1.53	1.53	-0.06
Under 3 Bond Index (Return)	142.67	142.65	0.012%	-0.03%	0.00%	0.49%	42.67%	1.53	1.53	-0.06
Under 5 Bond Index (Clean)	107.89	107.96	-0.064%	-0.58%	-1.12%	-1.08%	7.89%	3.25	3.24	0.24
Under 5 Bond Index (Return)	165.81	165.89	-0.051%	-0.34%	0.12%	1.19%	65.81%	3.25	3.24	0.24
Under 10 Bond Index (Clean)	116.60	116.81	-0.177%	-1.48%	-2.21%	-1.19%	16.60%	4.95	4.91	0.76
Under 10 Bond Index (Return)	183.28	183.58	-0.164%	-1.24%	-1.68%	0.23%	83.28%	4.95	4.91	0.76
5 Plus Bond Index (Clean)	128.37	128.91	-0.419%	-3.54%	-5.03%	-1.27%	28.37%	8.89	8.77	1.36
5 Plus Bond Index (Return)	212.04	212.91	-0.408%	-3.34%	-5.25%	-0.74%	112.04%	8.89	8.77	1.36
10 Plus Bond Index (Clean)	134.19	135.41	-0.900%	-7.71%	-10.72%	-4.01%	34.19%	17.45	17.13	1.90
10 Plus Bond Index (Return)	233.64	235.74	-0.893%	-7.55%	-10.41%	-2.98%	133.64%	17.45	17.13	1.90

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt	O/S Amt	
												O/S(m)	Clean Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	101.96	6.26	273	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.16	0.42	33	104.58	0.00	8,132	8,470	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.40	3.24	215	116.64	0.00	6,389	7,246	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.02	2.65	215	117.67	0.00	9,256	10,646	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.20	4.06	337	121.26	0.00	7,700	9,024	9337
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.38	3.48	215	127.86	0.00	6,767	8,416	8652
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.58	0.41	33	119.98	0.00	11,609	13,881	13928
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.62	2.95	215	126.57	0.00	8,252	10,201	10444
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.25	0.15	67	100.40	0.00	4,863	4,875	4882
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.51	0.66	62	122.18	0.00	5,480	6,658	6695
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.74	0.60	64	119.34	0.00	8,137	9,662	9710
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.61	1.02	69	138.63	0.00	11,745	16,163	16282
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.26	0.04	6	110.30	0.00	4,950	5,458	5460
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.25	0.50	92	98.75	0.00	5,010	4,922	4947

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Bond Index Constituent

Clean Price Performance			Index Price 21-May-2015	Previous Index Price 20-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	101.96	102.02	-0.058%	-0.458%	-1.158%	-2.947%	-0.25	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.16	104.15	0.007%	-0.308%	-0.649%	-1.650%	-0.03	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.40	113.41	-0.009%	-0.285%	-0.624%	-0.744%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.02	115.04	-0.013%	-0.459%	-0.811%	-0.552%	0.08	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.20	117.28	-0.068%	-0.516%	-0.991%	-0.381%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.38	124.52	-0.109%	-0.774%	-1.487%	-1.071%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.75	-0.144%	-0.920%	-1.526%	-0.807%	0.45	4.53	4.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.62	123.85	-0.182%	-1.163%	-1.820%	-1.278%	0.55	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.25	100.41	-0.156%	-1.831%	-2.286%		0.76	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.51	122.02	-0.418%	-2.618%	-3.683%	-0.487%	1.02	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	119.15	-0.340%	-3.084%	-4.105%	-0.024%	1.15	7.83	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.61	138.14	-0.385%	-3.263%	-4.672%	-0.248%	1.29	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.26	110.92	-0.595%	-5.420%	-7.497%	2.417%	1.62	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.25	99.48	-1.236%	-10.125%	-14.046%		2.08	22.51	22.05

Return Price Performance			Index Price 21-May-2015	Previous Index Price 20-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	108.22	108.26	-0.033%	0.011%	-0.025%	0.125%	-0.25	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	104.56	0.019%	-0.054%	-4.246%	-4.187%	-0.03	0.90	0.90
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	116.64	0.004%	-0.006%	0.049%	1.105%	-0.08	2.26	2.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	117.67	-0.002%	-0.230%	-0.264%	0.944%	0.08	3.17	3.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.26	121.33	-0.056%	-0.292%	-0.459%	1.043%	0.15	3.70	3.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.86	127.98	-0.094%	-0.491%	-0.818%	0.735%	0.31	3.94	3.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.98	120.14	-0.134%	-0.704%	-4.553%	-3.018%	0.45	4.53	4.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.57	126.78	-0.167%	-0.914%	-1.244%	0.263%	0.55	4.81	4.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.40	100.55	-0.154%	-1.784%	-2.176%		0.76	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.18	122.68	-0.408%	-2.430%	-3.249%	-2.387%	1.02	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.34	119.73	-0.331%	-2.915%	-3.718%	-1.741%	1.15	7.83	7.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.63	139.15	-0.372%	-3.030%	-4.141%	-2.569%	1.29	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.30	110.95	-0.589%	-6.285%	-8.174%	2.141%	1.62	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.75	99.97	-1.225%	-9.984%	-13.775%		2.08	22.51	22.05