

# Irish Stock Exchange Daily Bond Index Report

Tuesday 26 May, 2015

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## Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 26-May-2015	Close Value 25-May-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.02	119.94	0.064%	-1.93%	-2.91%	-0.58%	20.02%	6.06	6.00	1.03
All Bond Index (Return)	193.85	193.70	0.073%	-1.66%	-2.35%	0.88%	93.85%	6.06	6.00	1.03
Under 3 Bond Index (Clean)	95.58	95.57	0.010%	-0.32%	-0.66%	-1.28%	-4.42%	1.53	1.53	-0.07
Under 3 Bond Index (Return)	142.73	142.70	0.023%	0.01%	0.04%	0.53%	42.73%	1.53	1.53	-0.07
Under 5 Bond Index (Clean)	107.89	107.88	0.013%	-0.58%	-1.12%	-1.08%	7.89%	3.24	3.23	0.23
Under 5 Bond Index (Return)	165.90	165.86	0.024%	-0.28%	0.17%	1.25%	65.90%	3.24	3.23	0.23
Under 10 Bond Index (Clean)	116.72	116.66	0.055%	-1.38%	-2.12%	-1.09%	16.72%	4.94	4.91	0.74
Under 10 Bond Index (Return)	183.56	183.44	0.064%	-1.09%	-1.53%	0.38%	83.56%	4.94	4.91	0.74
5 Plus Bond Index (Clean)	128.73	128.59	0.115%	-3.26%	-4.75%	-0.98%	28.73%	8.89	8.78	1.32
5 Plus Bond Index (Return)	212.73	212.47	0.123%	-3.02%	-4.94%	-0.41%	112.73%	8.89	8.78	1.32
10 Plus Bond Index (Clean)	134.97	134.75	0.165%	-7.18%	-10.21%	-3.45%	34.97%	17.48	17.15	1.87
10 Plus Bond Index (Return)	235.06	234.66	0.170%	-6.99%	-9.87%	-2.39%	135.06%	17.48	17.15	1.87

## 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	101.89	6.37	278	108.26	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.17	0.48	38	104.64	0.00	8,132	8,471	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.35	3.32	220	116.66	0.00	6,389	7,242	7454
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.04	2.71	220	117.75	0.00	9,256	10,648	10899
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.24	4.12	342	121.36	0.00	7,700	9,027	9345
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.41	3.56	220	127.96	0.00	6,767	8,418	8659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.54	0.47	38	120.01	0.00	11,609	13,877	13932
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.68	3.01	220	126.69	0.00	8,252	10,206	10455
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.48	0.16	72	100.64	0.00	4,863	4,886	4894
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.99	0.72	67	122.70	0.00	5,480	6,684	6723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.97	0.64	69	119.61	0.00	8,137	9,680	9733
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.00	1.10	74	139.10	0.00	11,745	16,209	16337
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.64	0.07	11	110.72	0.00	4,950	5,477	5480
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.06	0.53	97	99.60	0.00	5,010	4,963	4990



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## Bond Index Constituent

Clean Price Performance			Index Price 26-May-2015	Previous Index Price 25-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	101.89	101.92	-0.024%	-0.527%	-1.227%	-3.014%	-0.25	0.22	0.22
IE0006857530	0685753	4.6 Treas Bnd 2016	104.17	104.15	0.012%	-0.303%	-0.644%	-1.646%	-0.07	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.35	113.34	0.010%	-0.333%	-0.672%	-0.792%	-0.07	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.04	115.01	0.030%	-0.441%	-0.793%	-0.534%	0.06	3.16	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.24	117.20	0.034%	-0.480%	-0.955%	-0.344%	0.14	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.41	124.35	0.044%	-0.755%	-1.469%	-1.052%	0.30	3.93	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.54	119.58	-0.030%	-0.947%	-1.553%	-0.835%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.68	123.68	-0.004%	-1.119%	-1.777%	-1.234%	0.53	4.81	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.48	100.28	0.196%	-1.604%	-2.060%		0.73	6.63	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.99	121.67	0.261%	-2.240%	-3.309%	-0.101%	0.96	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.97	118.96	0.004%	-2.898%	-3.921%	0.168%	1.13	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.00	137.81	0.142%	-2.988%	-4.400%	0.036%	1.25	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.64	110.58	0.057%	-5.089%	-7.173%	2.776%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.06	98.78	0.283%	-9.377%	-13.331%		2.04	22.53	22.08

Return Price Performance			Index Price 26-May-2015	Previous Index Price 25-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%	0.052%	0.016%	0.166%	-0.25	0.22	0.22
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.62	0.024%	0.011%	-4.184%	-4.125%	-0.07	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.66	116.64	0.022%	0.011%	0.066%	1.122%	-0.07	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.75	117.71	0.040%	-0.161%	-0.195%	1.014%	0.06	3.16	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.36	121.31	0.044%	-0.206%	-0.374%	1.130%	0.14	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.96	127.89	0.056%	-0.410%	-0.737%	0.817%	0.30	3.93	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	120.01	120.03	-0.020%	-0.681%	-4.531%	-2.996%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.69	126.68	0.007%	-0.817%	-1.147%	0.361%	0.53	4.81	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.64	100.44	0.199%	-1.547%	-1.939%		0.73	6.63	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.70	122.37	0.268%	-2.010%	-2.833%	-1.967%	0.96	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.61	119.60	0.013%	-2.691%	-3.496%	-1.514%	1.13	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.10	138.89	0.151%	-2.704%	-3.819%	-2.242%	1.25	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.72	110.65	0.062%	-5.929%	-7.825%	2.529%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.60	99.31	0.288%	-9.213%	-13.036%		2.04	22.53	22.08