

# Irish Stock Exchange Daily Bond Index Report

Wednesday 27 May, 2015

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## Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 27-May-2015	Close Value 26-May-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.22	120.02	0.171%	-1.76%	-2.74%	-0.41%	20.22%	6.07	6.01	1.00
All Bond Index (Return)	194.19	193.85	0.178%	-1.48%	-2.17%	1.06%	94.19%	6.07	6.01	1.00
Under 3 Bond Index (Clean)	95.58	95.58	-0.006%	-0.32%	-0.67%	-1.28%	-4.42%	1.52	1.52	-0.08
Under 3 Bond Index (Return)	142.74	142.73	0.006%	0.02%	0.05%	0.54%	42.74%	1.52	1.52	-0.08
Under 5 Bond Index (Clean)	107.91	107.89	0.018%	-0.56%	-1.10%	-1.06%	7.91%	3.24	3.23	0.22
Under 5 Bond Index (Return)	165.95	165.90	0.029%	-0.25%	0.20%	1.28%	65.95%	3.24	3.23	0.22
Under 10 Bond Index (Clean)	116.82	116.72	0.090%	-1.29%	-2.03%	-1.00%	16.82%	4.94	4.91	0.72
Under 10 Bond Index (Return)	183.74	183.56	0.099%	-1.00%	-1.43%	0.48%	83.74%	4.94	4.91	0.72
5 Plus Bond Index (Clean)	129.15	128.73	0.322%	-2.95%	-4.45%	-0.67%	29.15%	8.91	8.80	1.29
5 Plus Bond Index (Return)	213.43	212.73	0.328%	-2.70%	-4.62%	-0.09%	113.43%	8.91	8.80	1.29
10 Plus Bond Index (Clean)	136.30	134.97	0.985%	-6.26%	-9.32%	-2.50%	36.30%	17.53	17.22	1.81
10 Plus Bond Index (Return)	237.38	235.06	0.988%	-6.07%	-8.98%	-1.43%	137.38%	17.53	17.22	1.81

## 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	101.87	6.39	279	108.26	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.15	0.49	39	104.65	0.00	8,132	8,470	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.35	3.33	221	116.68	0.00	6,389	7,242	7455
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.05	2.73	221	117.77	0.00	9,256	10,648	10901
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.25	4.14	343	121.38	0.00	7,700	9,028	9347
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.43	3.57	221	128.01	0.00	6,767	8,420	8662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.61	0.48	39	120.09	0.00	11,609	13,885	13941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.80	3.03	221	126.83	0.00	8,252	10,216	10466
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.63	0.16	73	100.79	0.00	4,863	4,893	4901
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.13	0.73	68	122.86	0.00	5,480	6,692	6732
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.10	0.65	70	119.75	0.00	8,137	9,691	9744
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.41	1.11	75	139.52	0.00	11,745	16,257	16387
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.22	0.08	12	111.29	0.00	4,950	5,505	5509
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.55	0.54	98	101.09	0.00	5,010	5,038	5064



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## Bond Index Constituent

Clean Price Performance			Index Price 27-May-2015	Previous Index Price 26-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	101.87	101.89	-0.024%	-0.551%	-1.250%	-3.037%	-0.25	0.22	0.22
IE0006857530	0685753	4.6 Treas Bnd 2016	104.15	104.17	-0.012%	-0.315%	-0.655%	-1.657%	-0.07	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.35	113.35	0.000%	-0.333%	-0.672%	-0.792%	-0.08	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.05	115.04	0.007%	-0.434%	-0.786%	-0.527%	0.05	3.16	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.25	117.24	0.009%	-0.471%	-0.946%	-0.336%	0.13	3.69	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.43	124.41	0.023%	-0.733%	-1.447%	-1.030%	0.29	3.93	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.61	119.54	0.057%	-0.891%	-1.497%	-0.778%	0.44	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.80	123.68	0.099%	-1.022%	-1.680%	-1.136%	0.51	4.80	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.63	100.48	0.151%	-1.455%	-1.911%		0.70	6.63	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	121.99	0.117%	-2.125%	-3.196%	0.016%	0.95	6.94	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.10	118.97	0.111%	-2.790%	-3.814%	0.280%	1.11	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.41	138.00	0.299%	-2.697%	-4.114%	0.336%	1.21	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.22	110.64	0.517%	-4.598%	-6.693%	3.307%	1.55	12.87	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.55	99.06	1.501%	-8.016%	-12.030%		1.98	22.59	22.16

Return Price Performance			Index Price 27-May-2015	Previous Index Price 26-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%	0.051%	0.015%	0.165%	-0.25	0.22	0.22
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	104.64	0.001%	0.011%	-4.183%	-4.124%	-0.07	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.68	116.66	0.013%	0.024%	0.079%	1.135%	-0.08	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.77	117.75	0.018%	-0.143%	-0.177%	1.032%	0.05	3.16	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.38	121.36	0.018%	-0.188%	-0.355%	1.148%	0.13	3.69	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.01	127.96	0.034%	-0.376%	-0.703%	0.852%	0.29	3.93	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	120.09	120.01	0.067%	-0.614%	-4.467%	-2.930%	0.44	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.83	126.69	0.107%	-0.712%	-1.042%	0.468%	0.51	4.80	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.79	100.64	0.153%	-1.396%	-1.789%		0.70	6.63	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.86	122.70	0.126%	-1.887%	-2.711%	-1.844%	0.95	6.94	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.75	119.61	0.118%	-2.576%	-3.382%	-1.398%	1.11	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.52	139.10	0.308%	-2.404%	-3.523%	-1.941%	1.21	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.29	110.72	0.523%	-5.437%	-7.343%	3.065%	1.55	12.87	12.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.09	99.60	1.498%	-7.853%	-11.734%		1.98	22.59	22.16