

Irish Stock Exchange Daily Bond Index Report

Thursday 28 May, 2015

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Bond Indices Performance

Index	Close Value 28-May-2015	Previous Close Value 27-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.34	120.22	0.096%	-1.67%	-2.65%	-0.31%	20.34%	6.07	6.01	0.99
All Bond Index (Return)	194.39	194.19	0.104%	-1.38%	-2.07%	1.16%	94.39%	6.07	6.01	0.99
Under 3 Bond Index (Clean)	95.55	95.58	-0.027%	-0.35%	-0.69%	-1.31%	-4.45%	1.51	1.52	-0.09
Under 3 Bond Index (Return)	142.72	142.74	-0.015%	0.00%	0.04%	0.52%	42.72%	1.51	1.52	-0.09
Under 5 Bond Index (Clean)	107.94	107.91	0.031%	-0.53%	-1.07%	-1.03%	7.94%	3.23	3.22	0.20
Under 5 Bond Index (Return)	166.02	165.95	0.042%	-0.21%	0.24%	1.32%	66.02%	3.23	3.22	0.20
Under 10 Bond Index (Clean)	116.90	116.82	0.061%	-1.23%	-1.97%	-0.94%	16.90%	4.94	4.90	0.70
Under 10 Bond Index (Return)	183.87	183.74	0.070%	-0.93%	-1.36%	0.55%	83.87%	4.94	4.90	0.70
5 Plus Bond Index (Clean)	129.36	129.15	0.160%	-2.79%	-4.29%	-0.51%	29.36%	8.92	8.80	1.27
5 Plus Bond Index (Return)	213.79	213.43	0.167%	-2.54%	-4.47%	0.08%	113.79%	8.92	8.80	1.27
10 Plus Bond Index (Clean)	136.91	136.30	0.448%	-5.84%	-8.92%	-2.06%	36.91%	17.55	17.24	1.79
10 Plus Bond Index (Return)	238.45	237.38	0.451%	-5.65%	-8.57%	-0.98%	138.45%	17.55	17.24	1.79

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	101.83	6.42	280	108.25	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.11	0.50	40	104.61	0.00	8,132	8,466	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.34	3.35	222	116.68	0.00	6,389	7,241	7455
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.07	2.74	222	117.80	0.00	9,256	10,650	10903
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.33	4.15	344	121.48	0.00	7,700	9,034	9354
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.50	3.59	222	128.09	0.00	6,767	8,424	8667
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.70	0.49	40	120.19	0.00	11,609	13,895	13952
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.80	3.04	222	126.84	0.00	8,252	10,216	10467
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.73	0.16	74	100.90	0.00	4,863	4,898	4906
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.22	0.74	69	122.96	0.00	5,480	6,697	6737
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.23	0.66	71	119.89	0.00	8,137	9,702	9756
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.63	1.12	76	139.76	0.00	11,745	16,283	16415
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.51	0.09	13	111.59	0.00	4,950	5,519	5524
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.21	0.54	99	101.75	0.00	5,010	5,070	5098

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Bond Index Constituent

Clean Price Performance			Index Price 28-May-2015	Previous Index Price 27-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	101.83	101.87	-0.039%	-0.590%	-1.289%	-3.075%	-0.28	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.11	104.15	-0.043%	-0.358%	-0.698%	-1.700%	-0.07	0.88	0.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.34	113.35	-0.009%	-0.342%	-0.681%	-0.801%	-0.09	2.24	2.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.07	115.05	0.015%	-0.420%	-0.772%	-0.513%	0.04	3.15	3.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.33	117.25	0.070%	-0.402%	-0.877%	-0.266%	0.11	3.69	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.50	124.43	0.052%	-0.681%	-1.396%	-0.978%	0.27	3.92	3.91
IE0034074488	3407448	4.5 Treas Bnd 2020	119.70	119.61	0.071%	-0.820%	-1.427%	-0.708%	0.41	4.51	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.80	123.80	-0.002%	-1.023%	-1.681%	-1.138%	0.51	4.80	4.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	100.63	0.100%	-1.356%	-1.813%		0.69	6.62	6.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.22	122.13	0.075%	-2.052%	-3.123%	0.092%	0.93	6.94	6.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.10	0.112%	-2.681%	-3.707%	0.392%	1.09	7.81	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.63	138.41	0.158%	-2.543%	-3.963%	0.494%	1.19	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.51	111.22	0.261%	-4.349%	-6.450%	3.576%	1.53	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.21	100.55	0.651%	-7.417%	-11.457%		1.95	22.61	22.18

Return Price Performance			Index Price 28-May-2015	Previous Index Price 27-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	108.25	108.26	-0.016%	0.035%	-0.001%	0.149%	-0.28	0.21	0.21
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.65	-0.032%	-0.020%	-4.213%	-4.154%	-0.07	0.88	0.88
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.68	116.68	0.004%	0.028%	0.083%	1.140%	-0.09	2.24	2.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.80	117.77	0.025%	-0.119%	-0.153%	1.057%	0.04	3.15	3.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.48	121.38	0.077%	-0.111%	-0.278%	1.227%	0.11	3.69	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.09	128.01	0.063%	-0.313%	-0.640%	0.916%	0.27	3.92	3.91
IE0034074488	3407448	4.5 Treas Bnd 2020	120.19	120.09	0.081%	-0.534%	-4.390%	-2.852%	0.41	4.51	4.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.84	126.83	0.009%	-0.702%	-1.032%	0.478%	0.51	4.80	4.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.90	100.79	0.102%	-1.295%	-1.689%		0.69	6.62	6.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.96	122.86	0.083%	-1.806%	-2.630%	-1.763%	0.93	6.94	6.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.89	119.75	0.119%	-2.461%	-3.268%	-1.281%	1.09	7.81	7.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.76	139.52	0.167%	-2.241%	-3.362%	-1.777%	1.19	8.11	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.59	111.29	0.266%	-5.186%	-7.097%	3.339%	1.53	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.75	101.09	0.653%	-7.251%	-11.157%		1.95	22.61	22.18