

# Irish Stock Exchange Daily Bond Index Report

Tuesday 7 April, 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 07-Apr-2015	Previous Close Value 02-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.67	123.64	0.027%	0.04%	0.04%	2.45%	23.67%	6.32	6.28	0.64
All Bond Index (Return)	198.73	198.58	0.074%	0.11%	0.11%	3.42%	98.73%	6.32	6.28	0.64
Under 3 Bond Index (Clean)	96.13	96.15	-0.022%	-0.09%	-0.09%	-0.71%	-3.87%	1.62	1.62	0.00
Under 3 Bond Index (Return)	142.67	142.61	0.040%	0.00%	0.00%	0.49%	42.67%	1.62	1.62	0.00
Under 5 Bond Index (Clean)	109.04	109.05	-0.006%	-0.07%	-0.07%	-0.02%	9.04%	2.95	2.95	0.03
Under 5 Bond Index (Return)	165.64	165.56	0.050%	0.01%	0.01%	1.09%	65.64%	2.95	2.95	0.03
Under 10 Bond Index (Clean)	119.27	119.23	0.034%	0.02%	0.02%	1.07%	19.27%	5.06	5.04	0.40
Under 10 Bond Index (Return)	186.58	186.43	0.083%	0.09%	0.09%	2.03%	86.58%	5.06	5.04	0.40
5 Plus Bond Index (Clean)	135.31	135.25	0.047%	0.11%	0.11%	4.07%	35.31%	8.35	8.29	0.77
5 Plus Bond Index (Return)	224.16	223.96	0.088%	0.17%	0.17%	4.93%	124.16%	8.35	8.29	0.77
10 Plus Bond Index (Clean)	150.68	150.73	-0.034%	0.25%	0.25%	7.79%	50.68%	17.97	17.74	1.26
10 Plus Bond Index (Return)	261.53	261.55	-0.009%	0.28%	0.28%	8.60%	161.53%	17.97	17.74	1.26

## 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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.95	5.25	229	109.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.77	4.46	354	109.23	0.00	8,132	8,519	8882
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.00	2.58	171	116.57	0.00	6,389	7,283	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.87	2.11	171	117.98	0.00	9,256	10,724	10920
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.31	3.53	293	121.84	0.00	7,700	9,110	9382
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.22	2.76	171	128.98	0.00	6,767	8,541	8728
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.40	4.36	354	125.77	0.00	11,609	14,093	14600
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.86	2.34	171	128.20	0.00	8,252	10,386	10579
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.81	0.05	23	102.86	0.00	4,000	4,113	4115
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.27	0.19	18	126.47	0.00	5,480	6,919	6930
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.06	0.19	20	124.25	0.00	8,137	10,095	10110
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.58	0.37	25	144.95	0.00	11,745	16,981	17025
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.49	0.97	147	120.45	0.00	4,925	5,885	5932
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.59	0.26	48	114.85	0.00	5,000	5,729	5743



# Irish Stock Exchange Daily Bond Index Report

Tuesday 7 April, 2015

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Index Constituent

Clean Price Performance			Index Price 07-Apr-2015	Previous Index Price 02-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.95	103.03	0.892%	0.763%	0.763%	-1.060%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	104.77	104.79	-0.024%	-0.072%	-0.072%	-1.079%	0.00	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.00	114.02	-0.020%	-0.105%	-0.105%	-0.226%	0.00	2.38	2.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.87	115.90	-0.026%	-0.078%	-0.078%	0.183%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	118.28	0.023%	-0.049%	-0.049%	0.567%	0.03	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.22	126.20	0.014%	-0.033%	-0.033%	0.390%	0.09	4.07	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.36	0.035%	-0.021%	-0.021%	0.709%	0.21	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.86	125.82	0.029%	-0.048%	-0.048%	0.505%	0.28	4.94	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.81	102.68	0.130%	0.214%	0.214%		0.39	6.77	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.27	126.21	0.048%	0.090%	0.090%	3.411%	0.52	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.06	123.96	0.087%	0.194%	0.194%	4.458%	0.62	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.58	144.46	0.080%	0.156%	0.156%	4.804%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.49	119.46	0.021%	0.245%	0.245%	10.989%	1.00	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.59	114.69	-0.092%	0.252%	0.252%		1.40	23.26	22.94

Return Price Performance			Index Price 07-Apr-2015	Previous Index Price 02-Apr-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	109.19	108.16	0.956%	0.875%	0.875%	1.026%	0.00	0.36	0.36
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.19	0.035%	0.012%	0.012%	0.073%	0.00	0.98	0.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.52	0.045%	-0.012%	-0.012%	1.044%	0.00	2.38	2.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	117.95	0.026%	-0.003%	-0.003%	1.208%	0.00	3.30	3.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.84	121.76	0.071%	0.021%	0.021%	1.531%	0.03	3.83	3.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.98	128.88	0.077%	0.055%	0.055%	1.621%	0.09	4.07	4.07
IE0034074488	3407448	4.5 Treas Bnd 2020	125.77	125.66	0.083%	0.049%	0.049%	1.658%	0.21	4.49	4.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.20	128.09	0.082%	0.027%	0.027%	1.553%	0.28	4.94	4.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.86	102.72	0.140%	0.229%	0.229%		0.39	6.77	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.47	126.35	0.089%	0.148%	0.148%	1.040%	0.52	7.10	7.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.25	124.10	0.124%	0.246%	0.246%	2.305%	0.62	7.98	7.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.95	144.76	0.131%	0.227%	0.227%	1.871%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.45	120.39	0.048%	0.281%	0.281%	11.546%	1.00	12.84	12.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.85	114.93	-0.068%	0.285%	0.285%		1.40	23.26	22.94