

# Irish Stock Exchange Daily Bond Index Report

Thursday 9 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 09-Apr-2015	Previous Close Value 08-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.73	123.81	-0.065%	0.09%	0.09%	2.50%	23.73%	6.30	6.26	0.63
All Bond Index (Return)	198.87	198.98	-0.055%	0.18%	0.18%	3.49%	98.87%	6.30	6.26	0.63
Under 3 Bond Index (Clean)	96.11	96.15	-0.032%	-0.11%	-0.11%	-0.73%	-3.89%	1.61	1.61	0.00
Under 3 Bond Index (Return)	142.68	142.70	-0.019%	0.01%	0.01%	0.50%	42.68%	1.61	1.61	0.00
Under 5 Bond Index (Clean)	109.06	109.11	-0.043%	-0.05%	-0.05%	0.00%	9.06%	2.94	2.94	0.02
Under 5 Bond Index (Return)	165.71	165.76	-0.031%	0.06%	0.06%	1.13%	65.71%	2.94	2.94	0.02
Under 10 Bond Index (Clean)	119.35	119.40	-0.035%	0.09%	0.09%	1.15%	19.35%	5.06	5.04	0.39
Under 10 Bond Index (Return)	186.75	186.80	-0.025%	0.18%	0.18%	2.12%	86.75%	5.06	5.04	0.39
5 Plus Bond Index (Clean)	135.41	135.51	-0.078%	0.18%	0.18%	4.15%	35.41%	8.33	8.27	0.76
5 Plus Bond Index (Return)	224.35	224.51	-0.069%	0.26%	0.26%	5.02%	124.35%	8.33	8.27	0.76
10 Plus Bond Index (Clean)	150.49	151.00	-0.340%	0.12%	0.12%	7.65%	50.49%	17.94	17.72	1.26
10 Plus Bond Index (Return)	261.22	262.10	-0.333%	0.17%	0.17%	8.48%	161.22%	17.94	17.72	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	103.31	5.29	231	108.61	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.74	4.49	356	109.23	0.00	8,132	8,517	8882
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.98	2.61	173	116.59	0.00	6,389	7,282	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.94	2.13	173	118.07	0.00	9,256	10,731	10928
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.31	3.56	295	121.87	0.00	7,700	9,110	9384
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	2.80	173	129.09	0.00	6,767	8,546	8735
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.54	4.39	356	125.93	0.00	11,609	14,109	14619
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.97	2.37	173	128.34	0.00	8,252	10,395	10591
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.98	0.06	25	103.04	0.00	4,000	4,119	4122
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.34	0.21	20	126.55	0.00	5,480	6,923	6934
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.21	0.21	22	124.41	0.00	8,137	10,107	10123
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.74	0.40	27	145.14	0.00	11,745	17,001	17047
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.46	0.98	149	120.44	0.00	4,925	5,883	5932
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.32	0.27	50	114.59	0.00	5,000	5,716	5729



# Irish Stock Exchange Daily Bond Index Report

Thursday 9 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 09-Apr-2015	Previous Index Price 08-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	103.31	103.95	-0.608%	0.150%	0.150%	-1.662%	0.00	0.35	0.35
IE0006857530	0685753	4.6 Treas Bnd 2016	104.74	104.76	-0.018%	-0.097%	-0.097%	-1.105%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.98	114.04	-0.048%	-0.118%	-0.118%	-0.239%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.94	115.96	-0.013%	-0.017%	-0.017%	0.244%	0.00	3.29	3.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	118.43	-0.099%	-0.046%	-0.046%	0.570%	0.02	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.35	-0.044%	0.028%	0.028%	0.451%	0.07	4.06	4.06
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.55	-0.007%	0.092%	0.092%	0.823%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.97	125.99	-0.010%	0.046%	0.046%	0.599%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.98	102.94	0.039%	0.380%	0.380%		0.36	6.76	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.34	126.45	-0.089%	0.141%	0.141%	3.464%	0.51	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.21	124.27	-0.048%	0.311%	0.311%	4.580%	0.61	7.97	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.74	144.80	-0.041%	0.271%	0.271%	4.924%	0.71	8.28	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.46	119.70	-0.201%	0.224%	0.224%	10.966%	1.00	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.32	114.87	-0.483%	0.013%	0.013%		1.41	23.24	22.92

Return Price Performance			Index Price 09-Apr-2015	Previous Index Price 08-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	108.61	109.22	-0.558%	0.333%	0.333%	0.484%	0.00	0.35	0.35
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.23	-0.005%	0.011%	0.011%	0.072%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.63	-0.034%	0.001%	0.001%	1.057%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.07	118.08	-0.003%	0.077%	0.077%	1.289%	0.00	3.29	3.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.87	121.97	-0.086%	0.044%	0.044%	1.553%	0.02	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.09	129.13	-0.030%	0.140%	0.140%	1.707%	0.07	4.06	4.06
IE0034074488	3407448	4.5 Treas Bnd 2020	125.93	125.93	0.003%	0.177%	0.177%	1.789%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.34	128.34	0.002%	0.141%	0.141%	1.669%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.04	103.00	0.041%	0.400%	0.400%		0.36	6.76	6.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.55	126.65	-0.080%	0.217%	0.217%	1.110%	0.51	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.41	124.46	-0.041%	0.378%	0.378%	2.440%	0.61	7.97	7.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.14	145.19	-0.032%	0.362%	0.362%	2.008%	0.71	8.28	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.44	120.67	-0.193%	0.271%	0.271%	11.535%	1.00	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.59	115.14	-0.477%	0.056%	0.056%		1.41	23.24	22.92