

# Irish Stock Exchange Daily Bond Index Report

Friday 10 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 10-Apr-2015	Previous Close Value 09-Apr-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	123.76	123.73	0.021%	0.12%	0.12%	2.52%	23.76%	6.30	6.26	0.62
All Bond Index (Return)	198.93	198.87	0.030%	0.21%	0.21%	3.52%	98.93%	6.30	6.26	0.62
Under 3 Bond Index (Clean)	96.11	96.11	-0.006%	-0.11%	-0.11%	-0.73%	-3.89%	1.61	1.61	0.00
Under 3 Bond Index (Return)	142.69	142.68	0.006%	0.01%	0.01%	0.50%	42.69%	1.61	1.61	0.00
Under 5 Bond Index (Clean)	109.07	109.06	0.005%	-0.04%	-0.04%	0.00%	9.07%	2.94	2.94	0.02
Under 5 Bond Index (Return)	165.74	165.71	0.016%	0.07%	0.07%	1.15%	65.74%	2.94	2.94	0.02
Under 10 Bond Index (Clean)	119.38	119.35	0.018%	0.11%	0.11%	1.16%	19.38%	5.05	5.03	0.38
Under 10 Bond Index (Return)	186.80	186.75	0.027%	0.21%	0.21%	2.15%	86.80%	5.05	5.03	0.38
5 Plus Bond Index (Clean)	135.45	135.41	0.031%	0.21%	0.21%	4.18%	35.45%	8.33	8.27	0.75
5 Plus Bond Index (Return)	224.44	224.35	0.039%	0.29%	0.29%	5.07%	124.44%	8.33	8.27	0.75
10 Plus Bond Index (Clean)	150.58	150.49	0.059%	0.18%	0.18%	7.72%	50.58%	17.94	17.71	1.26
10 Plus Bond Index (Return)	261.39	261.22	0.064%	0.23%	0.23%	8.55%	161.39%	17.94	17.71	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	103.05	5.32	232	108.37	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.73	4.50	357	109.23	0.00	8,132	8,516	8882
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.98	2.62	174	116.60	0.00	6,389	7,282	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.96	2.15	174	118.11	0.00	9,256	10,733	10931
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.33	3.57	296	121.89	0.00	7,700	9,111	9386
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.30	2.81	174	129.11	0.00	6,767	8,546	8736
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.53	4.40	357	125.93	0.00	11,609	14,108	14619
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	125.98	2.38	174	128.36	0.00	8,252	10,396	10593
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.96	0.06	26	103.01	0.00	4,000	4,118	4120
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.42	0.22	21	126.64	0.00	5,480	6,927	6939
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.24	0.21	23	124.45	0.00	8,137	10,109	10127
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.84	0.41	28	145.25	0.00	11,745	17,011	17060
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.66	0.99	150	120.64	0.00	4,950	5,893	5942
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.26	0.28	51	114.54	0.00	5,010	5,713	5727



# Irish Stock Exchange Daily Bond Index Report

Friday 10 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 10-Apr-2015	Previous Index Price 09-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	103.05	103.31	-0.254%	-0.104%	-0.104%	-1.911%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	104.73	104.74	-0.011%	-0.108%	-0.108%	-1.115%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.98	113.98	0.000%	-0.118%	-0.118%	-0.239%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	115.94	0.017%	0.000%	0.000%	0.261%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	118.31	0.010%	-0.036%	-0.036%	0.580%	0.01	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	126.30	0.002%	0.030%	0.030%	0.453%	0.06	4.06	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	121.53	121.54	-0.006%	0.086%	0.086%	0.817%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	125.97	0.006%	0.052%	0.052%	0.605%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.96	102.98	-0.027%	0.353%	0.353%		0.37	6.76	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.42	126.34	0.063%	0.204%	0.204%	3.529%	0.50	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.24	124.21	0.026%	0.337%	0.337%	4.607%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.84	144.74	0.064%	0.335%	0.335%	4.991%	0.70	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.66	119.46	0.166%	0.390%	0.390%	11.150%	0.99	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.26	114.32	-0.051%	-0.038%	-0.038%		1.41	23.23	22.91

Return Price Performance			Index Price 10-Apr-2015	Previous Index Price 09-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	108.37	108.61	-0.220%	0.113%	0.113%	0.263%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	109.23	0.001%	0.012%	0.012%	0.073%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.59	0.013%	0.014%	0.014%	1.070%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.11	118.07	0.027%	0.104%	0.104%	1.317%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.89	121.87	0.020%	0.063%	0.063%	1.573%	0.01	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.11	129.09	0.015%	0.155%	0.155%	1.723%	0.06	4.06	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	125.93	125.93	0.004%	0.181%	0.181%	1.793%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.36	128.34	0.016%	0.158%	0.158%	1.686%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	103.04	-0.025%	0.374%	0.374%		0.37	6.76	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.64	126.55	0.070%	0.287%	0.287%	1.181%	0.50	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.45	124.41	0.033%	0.411%	0.411%	2.473%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.25	145.14	0.074%	0.436%	0.436%	2.083%	0.70	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.64	120.44	0.169%	0.441%	0.441%	11.724%	0.99	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.54	114.59	-0.046%	0.010%	0.010%		1.41	23.23	22.91