

# Irish Stock Exchange Weekly Bond Index Report



Friday 10 April, 2015

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## Bond Indices Performance

Index	Close Value 10-Apr-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 2-Apr-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	123.76	0.10%	0.12%	0.12%	2.52%	23.76%	6.30	6.26	0.62
All Bond Index (Return)	198.93	0.17%	0.21%	0.21%	3.52%	98.93%	6.30	6.26	0.62
Under 3 Bond Index (Clean)	96.11	-0.05%	-0.11%	-0.11%	-0.73%	-3.89%	1.61	1.61	0.00
Under 3 Bond Index (Return)	142.69	0.05%	0.01%	0.01%	0.50%	42.69%	1.61	1.61	0.00
Under 5 Bond Index (Clean)	109.07	0.02%	-0.04%	-0.04%	0.00%	9.07%	2.94	2.94	0.02
Under 5 Bond Index (Return)	165.74	0.11%	0.07%	0.07%	1.15%	65.74%	2.94	2.94	0.02
Under 10 Bond Index (Clean)	119.38	0.12%	0.11%	0.11%	1.16%	19.38%	5.05	5.03	0.38
Under 10 Bond Index (Return)	186.80	0.20%	0.21%	0.21%	2.15%	86.80%	5.05	5.03	0.38
5 Plus Bond Index (Clean)	135.45	0.15%	0.21%	0.21%	4.18%	35.45%	8.33	8.27	0.75
5 Plus Bond Index (Return)	224.44	0.21%	0.29%	0.29%	5.07%	124.44%	8.33	8.27	0.75
10 Plus Bond Index (Clean)	150.58	-0.10%	0.18%	0.18%	7.72%	50.58%	17.94	17.71	1.26
10 Plus Bond Index (Return)	261.39	-0.06%	0.23%	0.23%	8.55%	161.39%	17.94	17.71	1.26

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	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



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Apr-2015	Week to Date 2-Apr-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	103.05	0.02%	-0.10%	-0.10%	-1.91%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	104.73	-0.06%	-0.11%	-0.11%	-1.12%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.98	-0.03%	-0.12%	-0.12%	-0.24%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.96	0.05%	0.00%	0.00%	0.26%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	0.04%	-0.04%	-0.04%	0.58%	0.01	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.30	0.08%	0.03%	0.03%	0.45%	0.06	4.06	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	121.53	0.14%	0.09%	0.09%	0.82%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	0.13%	0.05%	0.05%	0.60%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.96	0.27%	0.35%	0.35%		0.37	6.76	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.42	0.16%	0.20%	0.20%	3.53%	0.50	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.24	0.23%	0.34%	0.34%	4.61%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.84	0.26%	0.33%	0.33%	4.99%	0.70	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.66	0.17%	0.39%	0.39%	11.15%	0.99	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.26	-0.38%	-0.04%	-0.04%		1.41	23.23	22.91

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Apr-2015	Week to Date 2-Apr-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.37	0.19%	0.11%	0.11%	0.26%	0.00	0.34	0.34
IE0006857530	0685753	4.6 Treas Bnd 2016	109.23	0.03%	0.01%	0.01%	0.07%	0.00	0.97	0.97
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	0.07%	0.01%	0.01%	1.07%	0.00	2.37	2.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.11	0.13%	0.10%	0.10%	1.32%	0.00	3.28	3.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.89	0.11%	0.06%	0.06%	1.57%	0.01	3.82	3.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.11	0.18%	0.16%	0.16%	1.72%	0.06	4.06	4.05
IE0034074488	3407448	4.5 Treas Bnd 2020	125.93	0.22%	0.18%	0.18%	1.79%	0.18	4.48	4.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.36	0.21%	0.16%	0.16%	1.69%	0.25	4.93	4.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	0.29%	0.37%	0.37%		0.37	6.76	6.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.64	0.23%	0.29%	0.29%	1.18%	0.50	7.08	7.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.45	0.29%	0.41%	0.41%	2.47%	0.60	7.96	7.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.25	0.34%	0.44%	0.44%	2.08%	0.70	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.64	0.21%	0.44%	0.44%	11.72%	0.99	12.83	12.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.54	-0.34%	0.01%	0.01%		1.41	23.23	22.91