

# Irish Stock Exchange Weekly Bond Index Report

Friday 5 June, 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 5-Jun-2015	Week to Date 29-May-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	117.71	-2.22%	-2.22%	-4.77%	-2.49%	17.71%	5.91	5.84	1.32	
All Bond Index (Return)	190.37	-2.12%	-2.12%	-4.10%	-0.93%	90.37%	5.91	5.84	1.32	
Under 3 Bond Index (Clean)	95.31	-0.24%	-0.24%	-0.94%	-1.56%	-4.69%	1.49	1.49	0.02	
Under 3 Bond Index (Return)	142.50	-0.15%	-0.15%	-0.12%	0.37%	42.50%	1.49	1.49	0.02	
Under 5 Bond Index (Clean)	107.18	-0.71%	-0.71%	-1.77%	-1.73%	7.18%	3.20	3.19	0.39	
Under 5 Bond Index (Return)	165.01	-0.62%	-0.62%	-0.37%	0.71%	65.01%	3.20	3.19	0.39	
Under 10 Bond Index (Clean)	115.07	-1.59%	-1.59%	-3.50%	-2.49%	15.07%	4.88	4.83	1.00	
Under 10 Bond Index (Return)	181.19	-1.50%	-1.50%	-2.80%	-0.92%	81.19%	4.88	4.83	1.00	
5 Plus Bond Index (Clean)	124.65	-3.72%	-3.72%	-7.77%	-4.12%	24.65%	8.71	8.56	1.67	
5 Plus Bond Index (Return)	206.22	-3.63%	-3.63%	-7.85%	-3.46%	106.22%	8.71	8.56	1.67	
10 Plus Bond Index (Clean)	125.48	-8.52%	-8.52%	-16.52%	-10.24%	25.48%	17.12	16.73	2.29	
10 Plus Bond Index (Return)	218.72	-8.45%	-8.45%	-16.13%	-9.17%	118.72%	17.12	16.73	2.29	

## 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	Clean	Dirty
											O/S(m)	Price	Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	101.63	6.58	287	108.21	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.97	0.61	48	104.58	0.00	8,132	8,455	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.89	3.47	230	116.35	0.00	6,389	7,213	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.44	2.84	230	117.27	0.00	9,256	10,592	10854
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.48	4.24	352	120.73	0.00	7,700	8,969	9296
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.39	3.72	230	127.10	0.00	6,767	8,349	8601
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.22	0.59	48	118.82	0.00	11,609	13,724	13793
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.18	3.15	230	125.33	0.00	8,252	10,083	10343
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.69	0.18	82	98.87	0.00	4,863	4,799	4808
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.31	0.82	77	120.14	0.00	5,480	6,538	6583
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.88	0.74	79	116.62	0.00	8,137	9,429	9489
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.74	1.24	84	134.98	0.00	11,745	15,708	15854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.85	0.14	21	104.99	0.00	4,950	5,190	5197
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	90.14	0.59	107	90.73	0.00	5,010	4,516	4545



# Irish Stock Exchange Weekly Bond Index Report

Friday 5 June, 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Jun-2015	Week to Date 29-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.63	-0.17%	-0.17%	-1.48%	-3.26%	-0.23	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	103.97	-0.12%	-0.12%	-0.83%	-1.83%	-0.03	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.89	-0.38%	-0.38%	-1.08%	-1.19%	0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.44	-0.55%	-0.55%	-1.32%	-1.06%	0.19	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.48	-0.71%	-0.71%	-1.59%	-0.99%	0.28	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.39	-0.89%	-0.89%	-2.28%	-1.86%	0.47	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.22	-1.26%	-1.26%	-2.64%	-1.93%	0.67	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.18	-1.32%	-1.32%	-2.96%	-2.43%	0.76	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.69	-2.08%	-2.08%	-3.80%		1.00	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.31	-2.42%	-2.42%	-5.43%	-2.29%	1.28	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.88	-2.88%	-2.88%	-6.41%	-2.43%	1.46	7.77	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.74	-3.63%	-3.63%	-7.35%	-3.05%	1.63	8.06	7.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.85	-6.11%	-6.11%	-12.03%	-2.60%	2.02	12.77	12.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.14	-11.13%	-11.13%	-21.14%		2.47	22.09	21.55

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Jun-2015	Week to Date 29-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.21	-0.03%	-0.03%	-0.04%	0.11%	-0.23	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	-0.03%	-0.03%	-4.25%	-4.19%	-0.03	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	-0.28%	-0.28%	-0.20%	0.85%	0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.27	-0.46%	-0.46%	-0.60%	0.60%	0.19	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.73	-0.62%	-0.62%	-0.90%	0.60%	0.28	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.10	-0.78%	-0.78%	-1.40%	0.14%	0.47	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	-1.18%	-1.18%	-5.48%	-3.96%	0.67	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	-1.21%	-1.21%	-2.21%	-0.71%	0.76	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.87	-2.06%	-2.06%	-3.66%		1.00	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.14	-2.35%	-2.35%	-4.86%	-4.02%	1.28	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.62	-2.81%	-2.81%	-5.91%	-3.98%	1.46	7.77	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.98	-3.52%	-3.52%	-6.66%	-5.13%	1.63	8.06	7.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.99	-6.07%	-6.07%	-12.59%	-2.77%	2.02	12.77	12.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.73	-11.04%	-11.04%	-20.78%		2.47	22.09	21.55