

Irish Stock Exchange Weekly Bond Index Report



Friday 13 March, 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 13-Mar-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Mar-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	123.72	0.51%	0.71%	2.59%	2.59%	23.72%	5.14	5.11	0.44
All Bond Index (Return)	198.33	0.56%	0.83%	3.33%	3.33%	98.33%	5.14	5.11	0.44
Under 3 Bond Index (Clean)	96.37	-0.04%	-0.13%	-0.66%	-0.66%	-3.63%	1.68	1.68	0.00
Under 3 Bond Index (Return)	142.58	0.05%	0.05%	0.25%	0.25%	42.58%	1.68	1.68	0.00
Under 5 Bond Index (Clean)	109.24	0.04%	0.02%	0.11%	0.11%	9.24%	3.01	3.01	0.05
Under 5 Bond Index (Return)	165.47	0.12%	0.18%	0.96%	0.96%	65.47%	3.01	3.01	0.05
Under 10 Bond Index (Clean)	119.26	0.12%	0.17%	1.15%	1.15%	19.26%	4.52	4.51	0.33
Under 10 Bond Index (Return)	186.13	0.19%	0.31%	1.88%	1.88%	86.13%	4.52	4.51	0.33
5 Plus Bond Index (Clean)	135.24	0.78%	1.12%	4.25%	4.25%	35.24%	6.63	6.60	0.57
5 Plus Bond Index (Return)	223.56	0.82%	1.21%	4.90%	4.90%	123.56%	6.63	6.60	0.57
10 Plus Bond Index (Clean)	150.73	1.72%	2.43%	8.06%	8.06%	50.73%	8.35	8.29	0.77
10 Plus Bond Index (Return)	261.29	1.74%	2.50%	8.73%	8.73%	161.29%	8.35	8.29	0.77

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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.24	0.80	122	120.04	0.00	4,925	5,873	5912
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.67	0.13	23	114.80	0.00	5,000	5,734	5740
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	103.50	4.70	205	108.19	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	105.02	4.15	329	109.17	0.00	8,132	8,540	8878
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	114.29	2.20	146	116.49	0.00	6,389	7,302	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	116.09	1.80	146	117.89	0.00	9,256	10,745	10911
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	118.41	3.23	268	121.64	0.00	7,700	9,118	9366
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	126.43	2.36	146	128.79	0.00	6,767	8,555	8715
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	121.54	4.06	329	125.59	0.00	11,609	14,109	14580
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	126.14	2.00	146	128.14	0.00	8,252	10,409	10574
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.39	0.13	58	102.52	0.00	4,000	4,096	4101
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.93	3.83	358	129.76	0.00	5,480	6,900	7110
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.48	3.35	360	126.84	0.00	8,137	10,048	10321
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	144.32	0.00	0	144.32	5.40	11,745	16,951	17585

Irish Stock Exchange Weekly Bond Index Report

Friday 13 March, 2015



28 Anglesea Street

Dublin 2, Ireland

T + 353 1 617 4200

F + 353 1 677 6045

info@ise.ie

Bond Constituent Index Weights

[illegible]

Irish Stock Exchange Weekly Bond Index Report

Friday 13 March, 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 13-Mar-2015	Week to Date 6-Mar-2015	MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.24	1.87%	2.71%	11.33%	11.33%	1.02	12.90	12.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.67	5.49%	8.55%			1.40	23.32	23.00
IE0004680173	0468017	8.25 Treas Bnd 2015	103.50	-0.15%	-0.30%	-1.64%	-1.64%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	105.02	-0.07%	-0.18%	-0.90%	-0.90%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	114.29	0.00%	-0.07%	-0.37%	-0.37%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.09	0.14%	0.08%	0.35%	0.35%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.41	0.04%	0.14%	0.69%	0.69%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.43	0.07%	0.10%	0.69%	0.69%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	0.06%	0.09%	1.13%	1.13%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	0.13%	0.20%	0.65%	0.65%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.39	0.24%	0.65%			0.45	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.93	0.30%	0.42%	3.19%	3.19%	0.58	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.48	0.36%	0.57%	4.57%	4.57%	0.70	8.03	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.32	0.53%	0.64%	4.84%	4.84%	0.77	8.35	8.29

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Mar-2015	Week to Date 6-Mar-2015	MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.04	1.90%	2.78%	11.75%	11.75%	1.02	12.90	12.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.80	5.53%	8.62%			1.40	23.32	23.00
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	0.01%	0.05%	-0.03%	-0.03%	0.00	0.42	0.42
IE0006857530	0685753	4.6 Treas Bnd 2016	109.17	0.02%	-0.01%	-0.02%	-0.02%	0.00	1.04	1.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	0.09%	0.11%	0.60%	0.60%	0.00	2.45	2.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.89	0.21%	0.22%	1.13%	1.13%	0.01	3.36	3.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.64	0.11%	0.27%	1.42%	1.42%	0.06	3.89	3.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.79	0.16%	0.28%	1.63%	1.63%	0.12	4.13	4.12
IE0034074488	3407448	4.5 Treas Bnd 2020	125.59	0.13%	0.22%	1.84%	1.84%	0.24	4.55	4.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.14	0.20%	0.34%	1.45%	1.45%	0.28	5.00	4.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.52	0.26%	0.68%			0.45	6.83	6.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	129.76	0.35%	0.53%	3.75%	3.75%	0.58	6.94	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.84	0.41%	0.66%	5.04%	5.04%	0.70	8.03	7.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.32	-3.05%	-2.88%	1.66%	1.66%	0.77	8.35	8.29