

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 May, 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 14-May-2015	Previous Close Value 13-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.69	119.88	-0.163%	-2.20%	-3.18%	-0.85%	19.69%	6.06	6.00	1.08
All Bond Index (Return)	193.09	193.39	-0.151%	-2.04%	-2.73%	0.49%	93.09%	6.06	6.00	1.08
Under 3 Bond Index (Clean)	95.59	95.63	-0.041%	-0.31%	-0.65%	-1.27%	-4.41%	1.55	1.55	0.01
Under 3 Bond Index (Return)	142.52	142.56	-0.027%	-0.14%	-0.10%	0.39%	42.52%	1.55	1.55	0.01
Under 5 Bond Index (Clean)	107.87	107.93	-0.052%	-0.60%	-1.13%	-1.09%	7.87%	3.27	3.26	0.27
Under 5 Bond Index (Return)	165.65	165.72	-0.040%	-0.43%	0.02%	1.10%	65.65%	3.27	3.26	0.27
Under 10 Bond Index (Clean)	116.56	116.67	-0.089%	-1.51%	-2.25%	-1.22%	16.56%	4.95	4.91	0.78
Under 10 Bond Index (Return)	183.09	183.23	-0.077%	-1.35%	-1.78%	0.12%	83.09%	4.95	4.91	0.78
5 Plus Bond Index (Clean)	128.05	128.40	-0.275%	-3.78%	-5.26%	-1.51%	28.05%	8.92	8.79	1.39
5 Plus Bond Index (Return)	211.39	211.95	-0.264%	-3.63%	-5.54%	-1.04%	111.39%	8.92	8.79	1.39
10 Plus Bond Index (Clean)	132.70	133.92	-0.911%	-8.74%	-11.72%	-5.07%	32.70%	17.39	17.05	1.97
10 Plus Bond Index (Return)	230.98	233.07	-0.897%	-8.60%	-11.43%	-4.08%	130.98%	17.39	17.05	1.97

## 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	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	102.12	6.10	266	108.22	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.20	0.33	26	104.53	0.00	8,132	8,473	8500
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.31	3.13	208	116.44	0.00	6,389	7,240	7440
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.91	2.56	208	117.47	0.00	9,256	10,636	10873
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.23	3.98	330	121.21	0.00	7,700	9,027	9333
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.33	3.36	208	127.69	0.00	6,767	8,413	8640
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.62	0.32	26	119.94	0.00	11,609	13,887	13924
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.58	2.85	208	126.42	0.00	8,252	10,197	10432
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.96	0.13	60	100.09	0.00	4,750	3,998	4004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.50	0.59	55	122.09	0.00	5,480	6,658	6690
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.90	0.53	57	119.43	0.00	8,137	9,674	9718
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.42	0.92	62	138.34	0.00	11,745	16,140	16248
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.48	1.21	184	110.69	0.00	4,950	5,419	5479
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.71	0.47	85	97.18	0.00	5,010	4,845	4869



# Irish Stock Exchange Daily Bond Index Report

Thursday 14 May, 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 14-May-2015	Previous Index Price 13-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	102.12	102.18	-0.060%	-0.305%	-1.006%	-2.797%	-0.21	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.20	104.24	-0.041%	-0.270%	-0.610%	-1.613%	0.02	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.31	113.36	-0.040%	-0.367%	-0.705%	-0.825%	0.00	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.91	114.88	0.028%	-0.554%	-0.905%	-0.647%	0.13	3.19	3.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.23	117.28	-0.045%	-0.486%	-0.961%	-0.351%	0.16	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.33	124.46	-0.111%	-0.819%	-1.533%	-1.116%	0.34	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.62	119.74	-0.096%	-0.880%	-1.486%	-0.767%	0.46	4.55	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.58	123.83	-0.206%	-1.202%	-1.858%	-1.316%	0.57	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.96	100.22	-0.256%	-2.115%	-2.568%		0.81	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.50	121.66	-0.132%	-2.626%	-3.691%	-0.495%	1.03	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.90	119.20	-0.256%	-2.957%	-3.980%	0.107%	1.14	7.85	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.42	137.40	0.013%	-3.397%	-4.804%	-0.386%	1.31	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.48	110.08	-0.541%	-6.086%	-8.149%	1.695%	1.68	12.88	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.71	98.01	-1.321%	-11.529%	-15.389%		2.15	22.46	21.99

Return Price Performance			Index Price 14-May-2015	Previous Index Price 13-May-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.22	108.25	-0.034%	0.008%	-0.028%	0.122%	-0.21	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.53	104.56	-0.029%	-0.100%	-4.290%	-4.231%	0.02	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.44	116.47	-0.026%	-0.177%	-0.122%	0.933%	0.00	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.47	117.43	0.037%	-0.397%	-0.431%	0.775%	0.13	3.19	3.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.21	121.25	-0.034%	-0.332%	-0.499%	1.002%	0.16	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.69	127.81	-0.095%	-0.623%	-0.949%	0.601%	0.34	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.94	120.05	-0.085%	-0.736%	-4.584%	-3.049%	0.46	4.55	4.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.42	126.67	-0.191%	-1.027%	-1.356%	0.149%	0.57	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.09	100.34	-0.253%	-2.083%	-2.473%		0.81	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.09	122.24	-0.121%	-2.497%	-3.316%	-2.454%	1.03	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.43	119.72	-0.247%	-2.842%	-3.645%	-1.667%	1.14	7.85	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.34	138.30	0.024%	-3.235%	-4.345%	-2.776%	1.31	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.69	111.28	-0.528%	-5.950%	-7.846%	2.506%	1.68	12.88	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.18	98.47	-1.309%	-11.418%	-15.149%		2.15	22.46	21.99