

# Irish Stock Exchange Daily Bond Index Report

Monday 25 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 25-May-2015	Previous Close Value 22-May-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.94	119.95	-0.007%	-2.00%	-2.97%	-0.64%	19.94%	6.06	6.00	1.04
All Bond Index (Return)	193.70	193.66	0.023%	-1.73%	-2.42%	0.81%	93.70%	6.06	6.00	1.04
Under 3 Bond Index (Clean)	95.57	95.61	-0.038%	-0.33%	-0.67%	-1.29%	-4.43%	1.53	1.53	-0.06
Under 3 Bond Index (Return)	142.70	142.70	0.001%	-0.01%	0.02%	0.51%	42.70%	1.53	1.53	-0.06
Under 5 Bond Index (Clean)	107.88	107.89	-0.017%	-0.59%	-1.13%	-1.09%	7.88%	3.24	3.23	0.24
Under 5 Bond Index (Return)	165.86	165.83	0.017%	-0.31%	0.15%	1.22%	65.86%	3.24	3.23	0.24
Under 10 Bond Index (Clean)	116.66	116.66	-0.005%	-1.43%	-2.17%	-1.14%	16.66%	4.94	4.91	0.75
Under 10 Bond Index (Return)	183.44	183.39	0.026%	-1.16%	-1.59%	0.31%	83.44%	4.94	4.91	0.75
5 Plus Bond Index (Clean)	128.59	128.58	0.004%	-3.37%	-4.86%	-1.10%	28.59%	8.89	8.77	1.34
5 Plus Bond Index (Return)	212.47	212.41	0.029%	-3.14%	-5.05%	-0.54%	112.47%	8.89	8.77	1.34
10 Plus Bond Index (Clean)	134.75	134.78	-0.024%	-7.33%	-10.35%	-3.61%	34.75%	17.47	17.14	1.88
10 Plus Bond Index (Return)	234.66	234.67	-0.007%	-7.15%	-10.02%	-2.56%	134.66%	17.47	17.14	1.88

## 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	101.92	6.35	277	108.26	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.15	0.47	37	104.62	0.00	8,132	8,470	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.34	3.30	219	116.64	0.00	6,389	7,241	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.01	2.70	219	117.71	0.00	9,256	10,644	10894
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.20	4.11	341	121.31	0.00	7,700	9,024	9341
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.35	3.54	219	127.89	0.00	6,767	8,414	8654
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.58	0.46	37	120.03	0.00	11,609	13,882	13934
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.68	3.00	219	126.68	0.00	8,252	10,206	10454
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.28	0.16	71	100.44	0.00	4,863	4,876	4884
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.67	0.71	66	122.37	0.00	5,480	6,667	6705
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.96	0.63	68	119.60	0.00	8,137	9,680	9731
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.81	1.08	73	138.89	0.00	11,745	16,186	16313
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.58	0.07	10	110.65	0.00	4,950	5,474	5477
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.78	0.53	96	99.31	0.00	5,010	4,949	4975



# Irish Stock Exchange Daily Bond Index Report

Monday 25 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 25-May-2015	Previous Index Price 22-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	101.92	101.94	-0.021%	-0.504%	-1.204%	-2.992%	-0.25	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.15	104.17	-0.019%	-0.315%	-0.655%	-1.657%	-0.05	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.34	113.40	-0.058%	-0.343%	-0.682%	-0.802%	-0.06	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.01	115.02	-0.015%	-0.472%	-0.824%	-0.565%	0.07	3.17	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.20	117.22	-0.015%	-0.514%	-0.988%	-0.378%	0.15	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.35	124.38	-0.020%	-0.799%	-1.513%	-1.096%	0.31	3.94	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.57	0.005%	-0.917%	-1.524%	-0.805%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.68	123.67	0.011%	-1.115%	-1.773%	-1.230%	0.53	4.81	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.28	100.34	-0.055%	-1.797%	-2.252%		0.76	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.67	121.61	0.045%	-2.494%	-3.561%	-0.360%	1.00	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.96	118.92	0.040%	-2.902%	-3.925%	0.164%	1.13	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.81	137.81	-0.004%	-3.125%	-4.535%	-0.105%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.58	110.56	0.020%	-5.143%	-7.226%	2.717%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.78	98.86	-0.073%	-9.633%	-13.576%		2.06	22.52	22.07

Return Price Performance			Index Price 25-May-2015	Previous Index Price 22-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	108.26	108.22	0.043%	0.052%	0.016%	0.166%	-0.25	0.23	0.23
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	104.60	0.017%	-0.013%	-4.206%	-4.148%	-0.05	0.89	0.89
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	116.66	-0.018%	-0.011%	0.044%	1.100%	-0.06	2.25	2.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.71	117.69	0.017%	-0.201%	-0.235%	0.974%	0.07	3.17	3.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.31	121.29	0.015%	-0.250%	-0.417%	1.086%	0.15	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.89	127.87	0.018%	-0.465%	-0.792%	0.761%	0.31	3.94	3.92
IE0034074488	3407448	4.5 Treas Bnd 2020	120.03	119.99	0.036%	-0.661%	-4.512%	-2.976%	0.45	4.52	4.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.68	126.63	0.043%	-0.824%	-1.154%	0.354%	0.53	4.81	4.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.44	100.49	-0.049%	-1.742%	-2.134%		0.76	6.64	6.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.37	122.29	0.071%	-2.272%	-3.092%	-2.229%	1.00	6.95	6.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.60	119.52	0.064%	-2.703%	-3.508%	-1.527%	1.13	7.82	7.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.89	138.85	0.028%	-2.850%	-3.964%	-2.390%	1.27	8.12	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.65	110.60	0.038%	-5.988%	-7.883%	2.465%	1.60	12.87	12.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.31	99.37	-0.056%	-9.474%	-13.286%		2.06	22.52	22.07