

# Irish Stock Exchange Weekly Bond Index Report

Friday 8 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 8-May-2015	Week to Date 1-May-2015	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	120.64	-1.37%	-1.43%	-2.41%	-0.06%	20.64%	6.13	6.07	0.97
All Bond Index (Return)	194.49	-1.29%	-1.33%	-2.02%	1.21%	94.49%	6.13	6.07	0.97
Under 3 Bond Index (Clean)	95.70	-0.18%	-0.20%	-0.54%	-1.16%	-4.30%	1.57	1.57	-0.02
Under 3 Bond Index (Return)	142.58	-0.09%	-0.09%	-0.06%	0.43%	42.58%	1.57	1.57	-0.02
Under 5 Bond Index (Clean)	108.06	-0.41%	-0.42%	-0.96%	-0.92%	8.06%	3.28	3.27	0.23
Under 5 Bond Index (Return)	165.82	-0.32%	-0.33%	0.12%	1.20%	65.82%	3.28	3.27	0.23
Under 10 Bond Index (Clean)	117.15	-0.98%	-1.01%	-1.75%	-0.72%	17.15%	4.98	4.95	0.69
Under 10 Bond Index (Return)	183.89	-0.90%	-0.92%	-1.35%	0.56%	83.89%	4.98	4.95	0.69
5 Plus Bond Index (Clean)	129.87	-2.31%	-2.41%	-3.91%	-0.11%	29.87%	9.00	8.89	1.24
5 Plus Bond Index (Return)	214.26	-2.24%	-2.32%	-4.25%	0.30%	114.26%	9.00	8.89	1.24
10 Plus Bond Index (Clean)	137.62	-5.06%	-5.35%	-8.44%	-1.55%	37.62%	17.52	17.22	1.76
10 Plus Bond Index (Return)	239.39	-4.99%	-5.28%	-8.21%	-0.59%	139.39%	17.52	17.22	1.76

## 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	102.31	5.96	260	108.26	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.27	0.25	20	104.53	0.00	8,132	8,479	8500
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.51	3.04	202	116.55	0.00	6,389	7,252	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.01	2.49	202	117.50	0.00	9,256	10,645	10876
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.35	3.91	324	121.26	0.00	7,700	9,036	9337
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.66	3.27	202	127.93	0.00	6,767	8,435	8656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.95	0.25	20	120.20	0.00	11,609	13,925	13954
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.16	2.77	202	126.92	0.00	8,252	10,245	10474
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.63	0.12	54	100.75	0.00	4,000	4,025	4030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.78	0.52	49	123.30	0.00	5,480	6,727	6756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	0.48	51	120.66	0.00	8,137	9,779	9818
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.95	0.83	56	139.78	0.00	11,745	16,321	16418
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.97	1.17	178	113.14	0.00	4,950	5,543	5600
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.84	0.43	79	102.28	0.00	5,010	5,102	5124



# Irish Stock Exchange Weekly Bond Index Report

Friday 8 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-May-2015	Week to Date 1-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	102.31	-0.12%	-0.12%	-0.83%	-2.62%	-0.37	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.27	-0.19%	-0.20%	-0.54%	-1.54%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.51	-0.16%	-0.19%	-0.53%	-0.65%	-0.04	2.29	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.01	-0.46%	-0.46%	-0.82%	-0.56%	0.12	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.35	-0.40%	-0.38%	-0.86%	-0.25%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.66	-0.51%	-0.55%	-1.26%	-0.85%	0.30	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.95	-0.56%	-0.61%	-1.21%	-0.49%	0.41	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.16	-0.74%	-0.74%	-1.40%	-0.85%	0.49	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.63	-1.42%	-1.46%	-1.91%		0.71	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.78	-1.58%	-1.61%	-2.68%	0.55%	0.89	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	-1.82%	-1.91%	-2.94%	1.19%	1.01	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.95	-2.26%	-2.32%	-3.74%	0.73%	1.18	8.17	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.97	-3.72%	-3.95%	-6.06%	4.01%	1.50	12.79	12.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.84	-6.47%	-6.83%	-10.90%		1.92	22.69	22.27

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-May-2015	Week to Date 1-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.26	0.03%	0.05%	0.02%	0.17%	-0.37	0.27	0.27
IE0006857530	0685753	4.6 Treas Bnd 2016	104.53	-0.10%	-0.10%	-4.29%	-4.23%	0.03	0.93	0.93
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	-0.07%	-0.08%	-0.03%	1.03%	-0.04	2.29	2.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.50	-0.38%	-0.37%	-0.41%	0.80%	0.12	3.21	3.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.26	-0.32%	-0.29%	-0.46%	1.04%	0.15	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.93	-0.41%	-0.44%	-0.76%	0.79%	0.30	3.98	3.97
IE0034074488	3407448	4.5 Treas Bnd 2020	120.20	-0.49%	-0.52%	-4.38%	-2.84%	0.41	4.56	4.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.92	-0.65%	-0.64%	-0.97%	0.54%	0.49	4.85	4.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.75	-1.40%	-1.44%	-1.83%		0.71	6.68	6.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	-1.51%	-1.53%	-2.36%	-1.49%	0.89	6.99	6.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.66	-1.76%	-1.84%	-2.65%	-0.65%	1.01	7.87	7.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.78	-2.18%	-2.22%	-3.34%	-1.76%	1.18	8.17	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.14	-3.65%	-3.87%	-5.81%	4.77%	1.50	12.79	12.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.28	-6.41%	-6.77%	-10.70%		1.92	22.69	22.27