

# Irish Stock Exchange Weekly Bond Index Report

Friday 15 May, 2015

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## Bond Indices Performance

Index	Close Value 15-May-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 8-May-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.05	-0.49%	-1.91%	-2.89%	-0.55%	20.05%	6.09	6.02	1.04
All Bond Index (Return)	193.68	-0.41%	-1.74%	-2.43%	0.79%	93.68%	6.09	6.02	1.04
Under 3 Bond Index (Clean)	95.62	-0.09%	-0.28%	-0.62%	-1.24%	-4.38%	1.55	1.55	-0.02
Under 3 Bond Index (Return)	142.59	0.00%	-0.09%	-0.06%	0.43%	42.59%	1.55	1.55	-0.02
Under 5 Bond Index (Clean)	107.96	-0.09%	-0.51%	-1.05%	-1.01%	7.96%	3.26	3.26	0.24
Under 5 Bond Index (Return)	165.81	-0.01%	-0.34%	0.11%	1.19%	65.81%	3.26	3.26	0.24
Under 10 Bond Index (Clean)	116.76	-0.33%	-1.34%	-2.08%	-1.05%	16.76%	4.96	4.93	0.75
Under 10 Bond Index (Return)	183.42	-0.26%	-1.17%	-1.61%	0.30%	83.42%	4.96	4.93	0.75
5 Plus Bond Index (Clean)	128.71	-0.89%	-3.28%	-4.77%	-1.00%	28.71%	8.92	8.81	1.33
5 Plus Bond Index (Return)	212.49	-0.83%	-3.13%	-5.04%	-0.53%	112.49%	8.92	8.81	1.33
10 Plus Bond Index (Clean)	134.83	-2.03%	-7.27%	-10.30%	-3.55%	34.83%	17.47	17.15	1.88
10 Plus Bond Index (Return)	234.67	-1.97%	-7.14%	-10.02%	-2.55%	134.67%	17.47	17.15	1.88

## 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	102.09	6.12	267	108.21	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.21	0.34	27	104.55	0.00	8,132	8,474	8502
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.38	3.15	209	116.53	0.00	6,389	7,244	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	115.00	2.58	209	117.58	0.00	9,256	10,644	10883
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	117.35	3.99	331	121.34	0.00	7,700	9,036	9343
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	124.46	3.38	209	127.84	0.00	6,767	8,422	8650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.76	0.33	27	120.09	0.00	11,609	13,902	13941
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.83	2.86	209	126.70	0.00	8,252	10,219	10455
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.30	0.13	61	100.43	0.00	4,863	4,764	4770
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	0.60	56	122.47	0.00	5,480	6,678	6711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.16	0.54	58	119.70	0.00	8,137	9,696	9740
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.88	0.93	63	138.81	0.00	11,745	16,194	16304
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.47	0.00	0	110.47	1.22	4,950	5,468	5528
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.03	0.47	86	99.50	0.00	5,010	4,961	4985



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-May-2015	Week to Date 8-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	102.09	-0.21%	-0.33%	-1.04%	-2.83%	-0.19	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.21	-0.06%	-0.26%	-0.60%	-1.60%	0.00	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.38	-0.12%	-0.31%	-0.65%	-0.77%	-0.03	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	115.00	-0.01%	-0.47%	-0.83%	-0.57%	0.10	3.19	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.35	-0.01%	-0.39%	-0.86%	-0.25%	0.14	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.46	-0.16%	-0.71%	-1.42%	-1.01%	0.31	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.76	-0.17%	-0.77%	-1.38%	-0.66%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	-0.26%	-1.00%	-1.65%	-1.11%	0.53	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.30	-0.33%	-1.79%	-2.24%		0.76	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	-0.73%	-2.33%	-3.40%	-0.19%	0.99	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.16	-0.85%	-2.74%	-3.77%	0.33%	1.11	7.84	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.88	-0.77%	-3.07%	-4.48%	-0.05%	1.27	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.47	-1.34%	-5.24%	-7.32%	2.61%	1.61	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.03	-2.77%	-9.41%	-13.36%		2.04	22.56	22.11

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-May-2015	Week to Date 8-May-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.21	-0.05%	0.00%	-0.04%	0.11%	-0.19	0.25	0.25
IE0006857530	0685753	4.6 Treas Bnd 2016	104.55	0.02%	-0.08%	-4.27%	-4.21%	0.00	0.92	0.92
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	-0.02%	-0.11%	-0.05%	1.00%	-0.03	2.28	2.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.58	0.07%	-0.31%	-0.34%	0.87%	0.10	3.19	3.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	121.34	0.06%	-0.23%	-0.39%	1.11%	0.14	3.72	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.84	-0.07%	-0.50%	-0.83%	0.72%	0.31	3.96	3.95
IE0034074488	3407448	4.5 Treas Bnd 2020	120.09	-0.09%	-0.62%	-4.47%	-2.93%	0.43	4.54	4.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.70	-0.18%	-0.81%	-1.14%	0.36%	0.53	4.83	4.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.43	-0.32%	-1.75%	-2.14%		0.76	6.66	6.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	-0.67%	-2.19%	-3.01%	-2.15%	0.99	6.97	6.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	-0.80%	-2.62%	-3.43%	-1.44%	1.11	7.84	7.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.81	-0.69%	-2.90%	-4.02%	-2.44%	1.27	8.14	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.47	-2.36%	-6.14%	-8.03%	2.30%	1.61	12.89	12.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.50	-2.72%	-9.30%	-13.12%		2.04	22.56	22.11