

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 August, 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 12-Aug-2015	Previous Close Value 11-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.62	119.65	-0.021%	-0.03%	2.11%	-0.90%	19.62%	5.90	5.84	1.00
All Bond Index (Return)	194.71	194.73	-0.011%	0.09%	2.51%	1.33%	94.71%	5.90	5.84	1.00
Under 3 Bond Index (Clean)	94.65	94.67	-0.030%	-0.12%	-0.30%	-2.25%	-5.36%	1.31	1.31	-0.09
Under 3 Bond Index (Return)	142.74	142.76	-0.016%	0.03%	0.24%	0.54%	42.74%	1.31	1.31	-0.09
Under 5 Bond Index (Clean)	107.37	107.41	-0.044%	0.03%	0.56%	-1.56%	7.37%	3.05	3.04	0.11
Under 5 Bond Index (Return)	166.57	166.62	-0.031%	0.16%	1.04%	1.66%	66.57%	3.05	3.04	0.11
Under 10 Bond Index (Clean)	116.50	116.54	-0.039%	0.04%	1.57%	-1.28%	16.50%	4.75	4.72	0.65
Under 10 Bond Index (Return)	184.69	184.74	-0.029%	0.16%	1.99%	0.99%	84.69%	4.75	4.72	0.65
5 Plus Bond Index (Clean)	128.48	128.48	0.002%	-0.08%	3.65%	-1.18%	28.48%	8.69	8.58	1.31
5 Plus Bond Index (Return)	213.70	213.68	0.009%	0.02%	3.98%	0.04%	113.70%	8.69	8.58	1.31
10 Plus Bond Index (Clean)	132.07	131.86	0.158%	-0.66%	7.44%	-5.52%	32.07%	16.77	16.44	1.97
10 Plus Bond Index (Return)	231.07	230.70	0.162%	-0.58%	7.67%	-4.04%	131.07%	16.77	16.44	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	100.10	8.11	354	108.21	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.23	1.46	116	104.69	0.00	8,132	8,395	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.13	4.49	298	116.62	0.00	6,389	7,164	7451
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.42	3.67	298	118.09	0.00	9,256	10,590	10930
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.73	0.66	55	117.39	0.00	7,700	8,988	9039
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.73	4.82	298	128.55	0.00	6,767	8,372	8698
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	1.43	116	121.12	0.00	11,609	13,895	14061
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.78	4.08	298	127.87	0.00	8,252	10,215	10551
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.16	0.33	150	101.49	0.00	4,863	4,919	4935
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.33	1.55	145	123.88	0.00	5,480	6,703	6788
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.37	1.37	147	120.73	0.00	8,137	9,713	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.88	2.25	152	140.12	0.00	11,745	16,194	16458
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.59	0.59	89	110.18	0.00	5,832	6,391	6425
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.80	0.96	175	96.76	0.00	5,057	4,844	4893

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 August, 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 12-Aug-2015	Previous Index Price 11-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.10	100.13	-0.028%	-0.250%	-0.968%	-4.724%	-0.43	0.01	0.01
IE0006857530	0685753	4.6 Treas Bnd 2016	103.23	103.24	-0.013%	-0.118%	-0.439%	-2.529%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.13	112.18	-0.049%	-0.125%	-0.134%	-1.860%	-0.06	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.42	114.45	-0.026%	0.010%	0.485%	-1.070%	-0.03	2.95	2.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.73	116.75	-0.020%	0.089%	0.759%	-0.779%	0.04	3.62	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.73	123.82	-0.066%	0.032%	0.835%	-1.587%	0.19	3.72	3.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.78	-0.073%	0.172%	1.316%	-0.712%	0.26	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.78	123.88	-0.077%	0.136%	1.412%	-1.150%	0.36	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.16	101.27	-0.109%	0.025%	2.299%		0.62	6.42	6.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.33	122.47	-0.117%	-0.118%	2.727%	0.182%	0.85	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.37	119.37	-0.004%	0.042%	3.496%	0.503%	1.03	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.88	137.84	0.028%	0.103%	3.475%	-0.054%	1.19	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.59	109.61	-0.014%	-0.318%	5.875%	1.800%	1.66	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.80	95.43	0.385%	-1.099%	9.576%		2.20	22.18	21.70

Return Price Performance			Index Price 12-Aug-2015	Previous Index Price 11-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.21	108.22	-0.005%	0.022%	-0.014%	0.116%	-0.43	0.01	0.01
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.69	0.000%	0.028%	0.083%	-4.081%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.62	116.66	-0.034%	0.034%	0.429%	1.083%	-0.06	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.09	118.11	-0.015%	0.136%	0.925%	1.307%	-0.03	2.95	2.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.39	117.40	-0.009%	0.213%	1.204%	-2.179%	0.04	3.62	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.55	128.62	-0.051%	0.182%	1.356%	1.281%	0.19	3.72	3.71
IE0034074488	3407448	4.5 Treas Bnd 2020	121.12	121.20	-0.063%	0.292%	1.752%	-2.098%	0.26	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.87	127.95	-0.063%	0.260%	1.841%	1.290%	0.36	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.49	101.60	-0.106%	0.051%	2.388%		0.62	6.42	6.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.88	124.01	-0.107%	-0.014%	3.084%	-1.026%	0.85	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.73	120.73	0.003%	0.134%	3.811%	-0.590%	1.03	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.12	140.07	0.038%	0.229%	3.905%	-1.519%	1.19	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.18	110.19	-0.008%	-0.245%	6.130%	2.032%	1.66	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.76	96.39	0.387%	-1.022%	9.765%		2.20	22.18	21.70