

Irish Stock Exchange Daily Bond Index Report

Monday 24 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 24-Aug-2015	Previous Close Value 21-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.19	119.05	0.121%	-0.39%	1.74%	-1.26%	19.19%	5.87	5.81	1.05
All Bond Index (Return)	194.24	193.96	0.148%	-0.15%	2.26%	1.09%	94.24%	5.87	5.81	1.05
Under 3 Bond Index (Clean)	94.49	94.50	-0.006%	-0.28%	-0.46%	-2.40%	-5.51%	1.28	1.28	-0.09
Under 3 Bond Index (Return)	142.73	142.68	0.031%	0.02%	0.24%	0.53%	42.73%	1.28	1.28	-0.09
Under 5 Bond Index (Clean)	107.02	107.03	-0.016%	-0.30%	0.24%	-1.88%	7.02%	3.01	3.01	0.18
Under 5 Bond Index (Return)	166.27	166.24	0.018%	-0.02%	0.86%	1.47%	66.27%	3.01	3.01	0.18
Under 10 Bond Index (Clean)	116.05	115.97	0.069%	-0.34%	1.18%	-1.66%	16.05%	4.72	4.68	0.70
Under 10 Bond Index (Return)	184.21	184.03	0.098%	-0.09%	1.73%	0.73%	84.21%	4.72	4.68	0.70
5 Plus Bond Index (Clean)	127.97	127.64	0.255%	-0.48%	3.24%	-1.58%	27.97%	8.67	8.56	1.35
5 Plus Bond Index (Return)	213.08	212.49	0.276%	-0.27%	3.68%	-0.25%	113.08%	8.67	8.56	1.35
10 Plus Bond Index (Clean)	131.87	131.07	0.610%	-0.80%	7.28%	-5.66%	31.87%	16.77	16.45	1.98
10 Plus Bond Index (Return)	230.90	229.47	0.623%	-0.66%	7.59%	-4.12%	130.90%	16.77	16.45	1.98

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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.08	1.61	128	104.69	0.00	8,132	8,382	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.93	4.67	310	116.60	0.00	6,389	7,151	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.10	3.82	310	117.93	0.00	9,256	10,561	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.37	0.81	67	117.18	0.00	7,700	8,961	9023
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.28	5.01	310	128.29	0.00	6,767	8,342	8681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.05	1.58	128	120.63	0.00	11,609	13,821	14004
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.28	4.25	310	127.53	0.00	8,252	10,173	10524
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.87	0.36	162	101.22	0.00	4,863	4,905	4922
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	1.68	157	123.56	0.00	5,480	6,678	6770
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.84	1.48	159	120.32	0.00	8,137	9,670	9791
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.06	2.43	164	139.49	0.00	11,745	16,098	16383
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.79	0.66	101	109.46	0.00	5,832	6,344	6383
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.40	1.03	187	97.42	0.00	5,057	4,874	4926

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Bond Index Constituent

Clean Price Performance			Index Price 24-Aug-2015	Previous Index Price 21-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	103.08	103.09	-0.005%	-0.263%	-0.583%	-2.670%	-0.17	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.93	111.94	-0.009%	-0.306%	-0.314%	-2.038%	-0.05	2.00	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.10	114.15	-0.039%	-0.267%	0.206%	-1.344%	0.02	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.37	116.43	-0.047%	-0.217%	0.451%	-1.082%	0.10	3.59	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.28	123.31	-0.023%	-0.334%	0.466%	-1.947%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.05	119.04	0.015%	-0.362%	0.777%	-1.240%	0.36	4.27	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.28	123.18	0.079%	-0.271%	1.000%	-1.552%	0.42	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.87	100.73	0.134%	-0.270%	1.997%		0.67	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	121.69	0.154%	-0.486%	2.349%	-0.187%	0.90	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.84	118.66	0.158%	-0.396%	3.043%	0.063%	1.08	7.57	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.06	136.71	0.256%	-0.489%	2.863%	-0.645%	1.26	7.87	7.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.79	108.41	0.352%	-1.047%	5.101%	1.056%	1.72	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.40	95.49	0.948%	-0.485%	10.256%		2.17	22.17	21.70

Return Price Performance			Index Price 24-Aug-2015	Previous Index Price 21-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.66	0.032%	0.029%	0.084%	-4.080%	-0.17	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.56	0.030%	0.015%	0.410%	1.064%	-0.05	2.00	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.93	-0.007%	-0.008%	0.780%	1.162%	0.02	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.18	117.20	-0.016%	0.032%	1.022%	-2.356%	0.10	3.59	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.29	128.27	0.016%	-0.019%	1.152%	1.077%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	120.63	120.58	0.046%	-0.113%	1.341%	-2.494%	0.36	4.27	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.53	127.39	0.109%	-0.005%	1.572%	1.023%	0.42	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.22	101.08	0.140%	-0.217%	2.113%		0.67	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.56	123.34	0.178%	-0.273%	2.817%	-1.282%	0.90	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.32	120.11	0.180%	-0.207%	3.458%	-0.927%	1.08	7.57	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.49	139.09	0.283%	-0.227%	3.432%	-1.967%	1.26	7.87	7.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.46	109.05	0.369%	-0.899%	5.435%	1.363%	1.72	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.42	96.50	0.955%	-0.346%	10.515%		2.17	22.17	21.70