

# Irish Stock Exchange Daily Bond Index Report

Friday 14 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 14-Aug-2015	Previous Close Value 13-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.38	119.45	-0.061%	-0.23%	1.90%	-1.11%	19.38%	5.88	5.82	1.03
All Bond Index (Return)	194.35	194.45	-0.050%	-0.09%	2.32%	1.14%	94.35%	5.88	5.82	1.03
Under 3 Bond Index (Clean)	94.59	94.60	-0.017%	-0.18%	-0.36%	-2.31%	-5.41%	1.30	1.30	-0.08
Under 3 Bond Index (Return)	142.69	142.69	-0.004%	-0.01%	0.21%	0.50%	42.69%	1.30	1.30	-0.08
Under 5 Bond Index (Clean)	107.24	107.27	-0.028%	-0.09%	0.45%	-1.67%	7.24%	3.04	3.03	0.14
Under 5 Bond Index (Return)	166.42	166.45	-0.016%	0.07%	0.95%	1.57%	66.42%	3.04	3.03	0.14
Under 10 Bond Index (Clean)	116.26	116.35	-0.074%	-0.16%	1.36%	-1.48%	16.26%	4.74	4.71	0.68
Under 10 Bond Index (Return)	184.36	184.47	-0.062%	-0.01%	1.81%	0.81%	84.36%	4.74	4.71	0.68
5 Plus Bond Index (Clean)	128.10	128.22	-0.094%	-0.38%	3.35%	-1.47%	28.10%	8.68	8.57	1.34
5 Plus Bond Index (Return)	213.11	213.29	-0.084%	-0.25%	3.70%	-0.24%	113.11%	8.68	8.57	1.34
10 Plus Bond Index (Clean)	131.75	131.68	0.057%	-0.89%	7.18%	-5.75%	31.75%	16.76	16.43	1.98
10 Plus Bond Index (Return)	230.55	230.41	0.062%	-0.81%	7.43%	-4.26%	130.55%	16.76	16.43	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
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.00	8.16	356	108.16	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.17	1.49	118	104.65	0.00	8,132	8,389	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.06	4.52	300	116.58	0.00	6,389	7,160	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.32	3.70	300	118.02	0.00	9,256	10,581	10924
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.59	0.69	57	117.28	0.00	7,700	8,977	9030
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.55	4.85	300	128.40	0.00	6,767	8,360	8688
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.49	1.46	118	120.94	0.00	11,609	13,871	14040
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.52	4.11	300	127.63	0.00	8,252	10,193	10532
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.90	0.33	152	101.23	0.00	4,863	4,906	4922
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.96	1.57	147	123.53	0.00	5,480	6,683	6769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.95	1.39	149	120.34	0.00	8,137	9,679	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.37	2.28	154	139.65	0.00	11,745	16,135	16402
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.23	0.60	91	109.82	0.00	5,832	6,369	6404
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.69	0.97	177	96.66	0.00	5,057	4,839	4888

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							Clean Index Weighting						Return Index Weighting														
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus									
E0004680173	0468017	8.25 Treas Bnd 2015	No	No	No	No	No	No																					
E0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	7.20%	54.00%	14.60%	8.00%							7.20%	53.30%	14.50%	7.90%							
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.20%	46.00%	12.50%	6.80%							6.30%	46.70%	12.70%	7.00%							
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	9.10%		18.50%	10.10%							9.20%		18.60%	10.20%							
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		15.70%	8.60%							7.60%		15.40%	8.40%							
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.20%		14.60%	8.00%							7.30%		14.80%	8.10%							
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.90%		24.20%	13.20%							11.90%		23.90%	13.10%							
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.80%			9.70%	17.30%						8.90%			9.80%	17.60%						
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.20%			4.70%	8.30%						4.20%			4.60%	8.20%						
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.40%	11.40%						5.70%			6.30%	11.30%						
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.30%			9.20%	16.50%						8.30%			9.10%	16.40%						
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.90%			15.40%	27.40%						13.90%			15.30%	27.50%						
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	5.50%				10.80%	56.80%					5.40%				10.70%	56.70%					
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.20%				8.20%	43.20%					4.10%				8.20%	43.30%					
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%	100%	100%	100%				

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## Bond Index Constituent

Clean Price Performance			Index Price 14-Aug-2015	Previous Index Price 13-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	100.00	100.00	0.000%	-0.347%	-1.064%	-4.816%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	103.17	103.19	-0.024%	-0.181%	-0.502%	-2.590%	-0.14	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.06	112.07	-0.009%	-0.187%	-0.196%	-1.921%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	114.35	-0.020%	-0.075%	0.399%	-1.155%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.59	116.63	-0.036%	-0.028%	0.640%	-0.895%	0.07	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	123.62	-0.057%	-0.117%	0.685%	-1.734%	0.22	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.49	119.52	-0.023%	0.003%	1.145%	-0.879%	0.29	4.30	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.52	123.64	-0.092%	-0.074%	1.199%	-1.358%	0.39	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.90	101.03	-0.129%	-0.237%	2.031%		0.66	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.96	122.13	-0.138%	-0.418%	2.418%	-0.119%	0.89	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	119.12	-0.144%	-0.308%	3.134%	0.151%	1.08	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.37	137.57	-0.142%	-0.264%	3.096%	-0.420%	1.23	7.90	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.23	109.27	-0.037%	-0.653%	5.519%	1.458%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.69	95.52	0.181%	-1.210%	9.453%		2.20	22.16	21.68

Return Price Performance			Index Price 14-Aug-2015	Previous Index Price 13-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	108.16	108.14	0.021%	-0.026%	-0.062%	0.068%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	104.67	-0.012%	-0.011%	0.045%	-4.117%	-0.14	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.57	0.005%	0.001%	0.395%	1.050%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.02	118.03	-0.008%	0.074%	0.862%	1.245%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.28	117.31	-0.026%	0.116%	1.107%	-2.273%	0.07	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.40	128.45	-0.042%	0.063%	1.236%	1.161%	0.22	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	120.94	120.96	-0.012%	0.146%	1.603%	-2.241%	0.29	4.30	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.63	127.73	-0.078%	0.078%	1.657%	1.107%	0.39	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.23	101.36	-0.126%	-0.206%	2.125%		0.66	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	123.69	-0.128%	-0.292%	2.797%	-1.302%	0.89	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.50	-0.134%	-0.197%	3.468%	-0.918%	1.08	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.65	139.83	-0.129%	-0.112%	3.552%	-1.853%	1.23	7.90	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.82	109.86	-0.031%	-0.567%	5.788%	1.703%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.66	96.48	0.186%	-1.120%	9.656%		2.20	22.16	21.68