

Irish Stock Exchange Daily Bond Index Report

Thursday 16 July, 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 16-Jul-2015	Previous Close Value 15-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.96	118.07	-0.097%	0.68%	0.68%	-2.28%	17.96%	5.88	5.81	1.25
All Bond Index (Return)	191.53	191.70	-0.086%	0.83%	0.83%	-0.32%	91.53%	5.88	5.81	1.25
Under 3 Bond Index (Clean)	94.85	94.89	-0.038%	-0.08%	-0.08%	-2.03%	-5.15%	1.38	1.38	-0.01
Under 3 Bond Index (Return)	142.56	142.59	-0.024%	0.12%	0.12%	0.41%	42.56%	1.38	1.38	-0.01
Under 5 Bond Index (Clean)	106.96	107.07	-0.101%	0.18%	0.18%	-1.93%	6.96%	3.11	3.10	0.32
Under 5 Bond Index (Return)	165.45	165.59	-0.087%	0.36%	0.36%	0.97%	65.45%	3.11	3.10	0.32
Under 10 Bond Index (Clean)	115.31	115.44	-0.113%	0.54%	0.54%	-2.28%	15.31%	4.80	4.75	0.90
Under 10 Bond Index (Return)	182.34	182.52	-0.100%	0.69%	0.69%	-0.29%	82.34%	4.80	4.75	0.90
5 Plus Bond Index (Clean)	125.42	125.54	-0.093%	1.19%	1.19%	-3.53%	25.42%	8.66	8.53	1.59
5 Plus Bond Index (Return)	208.21	208.39	-0.084%	1.31%	1.31%	-2.53%	108.21%	8.66	8.53	1.59
10 Plus Bond Index (Clean)	125.57	125.51	0.051%	2.15%	2.15%	-10.17%	25.57%	16.64	16.27	2.27
10 Plus Bond Index (Return)	219.42	219.30	0.057%	2.24%	2.24%	-8.88%	119.42%	16.64	16.27	2.27

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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.66	7.52	328	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.46	1.12	89	104.58	0.00	8,132	8,413	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.36	4.08	271	116.45	0.00	6,389	7,179	7440
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.22	3.34	271	117.56	0.00	9,256	10,571	10880
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.11	0.34	28	116.44	0.00	7,700	8,940	8966
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.99	4.38	271	127.37	0.00	6,767	8,322	8619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.54	1.10	89	119.63	0.00	11,609	13,760	13888
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	3.71	271	126.27	0.00	8,252	10,113	10419
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.59	0.27	123	99.86	0.00	4,863	4,842	4855
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.35	1.26	118	121.61	0.00	5,480	6,594	6663
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.72	1.12	120	117.84	0.00	8,137	9,497	9588
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.90	1.85	125	136.75	0.00	11,745	15,845	16062
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.24	0.41	62	105.64	0.00	5,813	6,117	6140
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	89.89	0.81	148	90.70	0.00	5,053	4,542	4583

Irish Stock Exchange Daily Bond Index Report

Thursday 16 July, 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 16-Jul-2015	Previous Index Price 15-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.66	100.73	-0.067%	-0.408%	-0.408%	-4.185%	-0.25	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	103.46	103.51	-0.045%	-0.217%	-0.217%	-2.311%	-0.04	0.75	0.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.36	112.40	-0.028%	0.076%	0.076%	-1.654%	0.00	2.11	2.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.22	114.29	-0.067%	0.305%	0.305%	-1.248%	0.11	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.11	116.24	-0.119%	0.222%	0.222%	-1.307%	0.26	3.69	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.99	123.17	-0.146%	0.230%	0.230%	-2.178%	0.43	3.79	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.72	-0.158%	0.339%	0.339%	-1.670%	0.53	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.69	-0.114%	0.404%	0.404%	-2.132%	0.62	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.59	99.70	-0.118%	0.703%	0.703%		0.86	6.49	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.35	120.51	-0.139%	1.060%	1.060%	-1.444%	1.12	6.80	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.72	116.87	-0.133%	1.201%	1.201%	-1.726%	1.34	7.66	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.90	135.08	-0.127%	1.244%	1.244%	-2.209%	1.49	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.24	105.44	-0.194%	1.665%	1.665%	-2.248%	1.99	12.66	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.89	89.55	0.383%	2.819%	2.819%		2.49	21.96	21.43

Return Price Performance			Index Price 16-Jul-2015	Previous Index Price 15-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.22	-0.041%	-0.042%	-0.042%	0.088%	-0.25	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	104.62	-0.032%	-0.022%	-0.022%	-4.182%	-0.04	0.75	0.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.45	116.46	-0.014%	0.282%	0.282%	0.935%	0.00	2.11	2.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.56	117.62	-0.055%	0.465%	0.465%	0.846%	0.11	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.44	116.57	-0.107%	0.388%	0.388%	-2.968%	0.26	3.69	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.37	127.53	-0.128%	0.427%	0.427%	0.352%	0.43	3.79	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	119.81	-0.147%	0.502%	0.502%	-3.301%	0.53	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.27	126.39	-0.100%	0.567%	0.567%	0.023%	0.62	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.86	99.97	-0.115%	0.736%	0.736%		0.86	6.49	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.61	121.76	-0.129%	1.192%	1.192%	-2.842%	1.12	6.80	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.84	117.98	-0.123%	1.319%	1.319%	-2.976%	1.34	7.66	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.75	136.91	-0.115%	1.404%	1.404%	-3.889%	1.49	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.64	105.84	-0.187%	1.762%	1.762%	-2.168%	1.99	12.66	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.70	90.36	0.386%	2.896%	2.896%		2.49	21.96	21.43