

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 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 22-Jul-2015	Previous Close Value 21-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.58	118.48	0.077%	1.21%	1.21%	-1.77%	18.58%	5.91	5.84	1.17
All Bond Index (Return)	192.64	192.47	0.085%	1.41%	1.41%	0.25%	92.64%	5.91	5.84	1.17
Under 3 Bond Index (Clean)	94.85	94.84	0.013%	-0.08%	-0.08%	-2.03%	-5.15%	1.37	1.37	-0.05
Under 3 Bond Index (Return)	142.66	142.63	0.025%	0.19%	0.19%	0.49%	42.66%	1.37	1.37	-0.05
Under 5 Bond Index (Clean)	107.17	107.17	0.005%	0.38%	0.38%	-1.74%	7.17%	3.10	3.09	0.25
Under 5 Bond Index (Return)	165.88	165.86	0.016%	0.62%	0.62%	1.24%	65.88%	3.10	3.09	0.25
Under 10 Bond Index (Clean)	115.74	115.71	0.029%	0.91%	0.91%	-1.92%	15.74%	4.79	4.75	0.81
Under 10 Bond Index (Return)	183.12	183.05	0.039%	1.13%	1.13%	0.14%	83.12%	4.79	4.75	0.81
5 Plus Bond Index (Clean)	126.48	126.30	0.148%	2.04%	2.04%	-2.72%	26.48%	8.69	8.56	1.49
5 Plus Bond Index (Return)	210.06	209.73	0.154%	2.21%	2.21%	-1.67%	110.06%	8.69	8.56	1.49
10 Plus Bond Index (Clean)	128.07	127.39	0.530%	4.19%	4.19%	-8.39%	28.07%	16.70	16.35	2.15
10 Plus Bond Index (Return)	223.84	222.66	0.532%	4.30%	4.30%	-7.05%	123.84%	16.70	16.35	2.15

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	100.57	7.65	334	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.45	1.20	95	104.65	0.00	8,132	8,413	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.37	4.17	277	116.55	0.00	6,389	7,180	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.36	3.42	277	117.78	0.00	9,256	10,585	10901
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.40	0.41	34	116.81	0.00	7,700	8,963	8994
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.37	4.48	277	127.85	0.00	6,767	8,348	8651
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.98	1.17	95	120.15	0.00	11,609	13,812	13948
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.94	3.80	277	126.73	0.00	8,252	10,145	10458
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.96	0.28	129	100.24	0.00	4,863	4,860	4874
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.06	1.33	124	122.39	0.00	5,480	6,634	6706
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.70	1.17	126	118.87	0.00	8,137	9,577	9673
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.81	1.94	131	137.75	0.00	11,745	15,951	16179
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.88	0.45	68	107.33	0.00	5,832	6,233	6259
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.20	0.84	154	93.04	0.00	5,057	4,662	4705

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jul-2015	Previous Index Price 21-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	100.57	100.59	-0.017%	-0.498%	-0.498%	-4.272%	-0.30	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	103.45	103.44	0.012%	-0.227%	-0.227%	-2.321%	-0.09	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.37	112.36	0.014%	0.085%	0.085%	-1.645%	-0.03	2.09	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.36	114.35	0.013%	0.432%	0.432%	-1.122%	0.06	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.40	116.39	0.009%	0.476%	0.476%	-1.057%	0.18	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.37	123.37	0.002%	0.539%	0.539%	-1.875%	0.33	3.78	3.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.98	119.00	-0.013%	0.718%	0.718%	-1.298%	0.44	4.36	4.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.94	123.02	-0.065%	0.719%	0.719%	-1.825%	0.54	4.65	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.96	99.77	0.182%	1.077%	1.077%		0.81	6.48	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.06	120.90	0.136%	1.663%	1.663%	-0.856%	1.03	6.79	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.70	117.63	0.060%	2.052%	2.052%	-0.899%	1.23	7.66	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.81	135.71	0.071%	1.925%	1.925%	-1.551%	1.40	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.88	106.44	0.417%	3.256%	3.256%	-0.718%	1.86	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.20	91.57	0.680%	5.452%	5.452%		2.37	22.06	21.55

Return Price Performance			Index Price 22-Jul-2015	Previous Index Price 21-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	108.23	108.22	0.006%	0.001%	0.001%	0.130%	-0.30	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	104.62	0.023%	0.040%	0.040%	-4.122%	-0.09	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	116.52	0.027%	0.368%	0.368%	1.022%	-0.03	2.09	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.78	117.75	0.023%	0.652%	0.652%	1.034%	0.06	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.81	116.79	0.019%	0.704%	0.704%	-2.662%	0.18	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.85	127.83	0.015%	0.803%	0.803%	0.728%	0.33	3.78	3.76
IE0034074488	3407448	4.5 Treas Bnd 2020	120.15	120.16	-0.002%	0.940%	0.940%	-2.879%	0.44	4.36	4.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.73	126.80	-0.052%	0.940%	0.940%	0.394%	0.54	4.65	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.24	100.05	0.184%	1.123%	1.123%		0.81	6.48	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.39	122.21	0.144%	1.843%	1.843%	-2.217%	1.03	6.79	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.87	118.79	0.067%	2.211%	2.211%	-2.121%	1.23	7.66	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.75	137.64	0.081%	2.143%	2.143%	-3.189%	1.40	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.33	106.88	0.421%	3.386%	3.386%	-0.607%	1.86	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.04	92.41	0.681%	5.545%	5.545%		2.37	22.06	21.55