

Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Jul-2015	Previous Close Value 24-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.33	119.19	0.117%	1.86%	1.86%	-1.15%	19.33%	5.93	5.87	1.06
All Bond Index (Return)	193.94	193.66	0.145%	2.10%	2.10%	0.93%	93.94%	5.93	5.87	1.06
Under 3 Bond Index (Clean)	94.81	94.81	-0.006%	-0.13%	-0.13%	-2.08%	-5.19%	1.36	1.36	-0.06
Under 3 Bond Index (Return)	142.69	142.64	0.032%	0.21%	0.21%	0.50%	42.69%	1.36	1.36	-0.06
Under 5 Bond Index (Clean)	107.27	107.26	0.013%	0.47%	0.47%	-1.65%	7.27%	3.09	3.08	0.20
Under 5 Bond Index (Return)	166.13	166.05	0.046%	0.77%	0.77%	1.39%	66.13%	3.09	3.08	0.20
Under 10 Bond Index (Clean)	116.24	116.17	0.057%	1.34%	1.34%	-1.50%	16.24%	4.79	4.76	0.72
Under 10 Bond Index (Return)	183.98	183.82	0.086%	1.60%	1.60%	0.61%	83.98%	4.79	4.76	0.72
5 Plus Bond Index (Clean)	127.97	127.69	0.219%	3.24%	3.24%	-1.57%	27.97%	8.73	8.62	1.36
5 Plus Bond Index (Return)	212.58	212.07	0.241%	3.44%	3.44%	-0.49%	112.58%	8.73	8.62	1.36
10 Plus Bond Index (Clean)	131.46	130.56	0.686%	6.94%	6.94%	-5.96%	31.46%	16.79	16.46	2.00
10 Plus Bond Index (Return)	229.80	228.20	0.699%	7.07%	7.07%	-4.57%	129.80%	16.79	16.46	2.00

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	100.46	7.77	339	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.40	1.26	100	104.66	0.00	8,132	8,409	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.32	4.25	282	116.57	0.00	6,389	7,176	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.42	3.48	282	117.89	0.00	9,256	10,590	10912
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.55	0.47	39	117.02	0.00	7,700	8,974	9011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.57	4.56	282	128.13	0.00	6,767	8,361	8670
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.24	1.23	100	120.47	0.00	11,609	13,842	13985
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.33	3.86	282	127.20	0.00	8,252	10,177	10496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.73	0.29	134	101.02	0.00	4,863	4,898	4912
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.10	1.38	129	123.48	0.00	5,480	6,690	6766
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.84	1.22	131	120.06	0.00	8,137	9,670	9769
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.29	2.01	136	139.30	0.00	11,745	16,125	16361
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.14	0.48	73	109.62	0.00	5,832	6,364	6392
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.29	0.87	159	96.16	0.00	5,057	4,818	4862

Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Jul-2015	Previous Index Price 24-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	100.46	100.48	-0.023%	-0.612%	-0.612%	-4.382%	-0.36	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	103.40	103.41	-0.005%	-0.272%	-0.272%	-2.365%	-0.11	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.32	112.33	-0.007%	0.039%	0.039%	-1.690%	-0.04	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.42	114.41	0.008%	0.482%	0.482%	-1.073%	0.02	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.55	116.53	0.019%	0.606%	0.606%	-0.929%	0.13	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.57	123.55	0.019%	0.701%	0.701%	-1.718%	0.28	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.24	119.20	0.029%	0.934%	0.934%	-1.087%	0.38	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.33	123.28	0.041%	1.043%	1.043%	-1.509%	0.47	4.64	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	100.67	0.057%	1.861%	1.861%		0.69	6.47	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.10	121.95	0.124%	2.532%	2.532%	-0.008%	0.90	6.78	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.84	118.70	0.115%	3.041%	3.041%	0.061%	1.10	7.65	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.29	137.06	0.162%	3.032%	3.032%	-0.482%	1.26	7.95	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.14	108.57	0.525%	5.437%	5.437%	1.379%	1.70	12.68	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.29	94.44	0.899%	8.995%	8.995%		2.22	22.20	21.71

Return Price Performance			Index Price 27-Jul-2015	Previous Index Price 24-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	108.18	0.043%	0.000%	0.000%	0.130%	-0.36	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.63	0.032%	0.055%	0.055%	-4.107%	-0.11	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.53	0.032%	0.388%	0.388%	1.043%	-0.04	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.89	117.85	0.039%	0.754%	0.754%	1.136%	0.02	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.02	116.96	0.050%	0.885%	0.885%	-2.487%	0.13	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.13	128.06	0.055%	1.022%	1.022%	0.947%	0.28	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	120.47	120.40	0.060%	1.206%	1.206%	-2.623%	0.38	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.20	127.11	0.072%	1.309%	1.309%	0.760%	0.47	4.64	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.02	100.96	0.063%	1.916%	1.916%		0.69	6.47	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.48	123.29	0.148%	2.749%	2.749%	-1.348%	0.90	6.78	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.06	119.90	0.138%	3.231%	3.231%	-1.145%	1.10	7.65	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.30	139.03	0.191%	3.292%	3.292%	-2.100%	1.26	7.95	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	109.03	0.541%	5.593%	5.593%	1.515%	1.70	12.68	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.16	95.30	0.908%	9.089%	9.089%		2.22	22.20	21.71