

# Irish Stock Exchange Daily Bond Index Report

Thursday 4 June, 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 04-Jun-2015	Previous Close Value 03-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.29	118.63	-0.287%	-1.75%	-4.31%	-2.01%	18.29%	5.94	5.87	1.24
All Bond Index (Return)	191.26	191.79	-0.273%	-1.66%	-3.65%	-0.47%	91.26%	5.94	5.87	1.24
Under 3 Bond Index (Clean)	95.39	95.44	-0.045%	-0.15%	-0.86%	-1.47%	-4.61%	1.50	1.50	-0.04
Under 3 Bond Index (Return)	142.61	142.66	-0.032%	-0.07%	-0.04%	0.45%	42.61%	1.50	1.50	-0.04
Under 5 Bond Index (Clean)	107.35	107.49	-0.130%	-0.55%	-1.62%	-1.58%	7.35%	3.20	3.19	0.35
Under 5 Bond Index (Return)	165.25	165.44	-0.116%	-0.47%	-0.22%	0.85%	65.25%	3.20	3.19	0.35
Under 10 Bond Index (Clean)	115.48	115.74	-0.223%	-1.24%	-3.15%	-2.13%	15.48%	4.89	4.85	0.93
Under 10 Bond Index (Return)	181.82	182.20	-0.209%	-1.16%	-2.47%	-0.58%	81.82%	4.89	4.85	0.93
5 Plus Bond Index (Clean)	125.68	126.24	-0.447%	-2.93%	-7.01%	-3.33%	25.68%	8.75	8.61	1.58
5 Plus Bond Index (Return)	207.89	208.79	-0.434%	-2.85%	-7.10%	-2.68%	107.89%	8.75	8.61	1.58
10 Plus Bond Index (Clean)	127.80	129.05	-0.967%	-6.83%	-14.97%	-8.58%	27.80%	17.19	16.82	2.19
10 Plus Bond Index (Return)	222.73	224.89	-0.957%	-6.77%	-14.59%	-7.51%	122.73%	17.19	16.82	2.19

## 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	101.67	6.55	286	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	104.00	0.59	47	104.59	0.00	8,132	8,457	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	113.07	3.45	229	116.52	0.00	6,389	7,224	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.57	2.82	229	117.39	0.00	9,256	10,604	10865
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.63	4.23	351	120.86	0.00	7,700	8,981	9306
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.56	3.70	229	127.26	0.00	6,767	8,361	8611
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.58	0.58	47	119.16	0.00	11,609	13,766	13833
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.47	3.14	229	125.60	0.00	8,252	10,106	10365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.25	0.18	81	99.42	0.00	4,863	4,826	4834
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.09	0.81	76	120.91	0.00	5,480	6,580	6625
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.57	0.73	78	117.29	0.00	8,137	9,485	9544
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.89	1.23	83	136.12	0.00	11,745	15,843	15988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.45	0.13	20	106.58	0.00	4,950	5,269	5276
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.14	0.58	106	92.72	0.00	5,010	4,616	4645



# Irish Stock Exchange Daily Bond Index Report

Thursday 4 June, 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 04-Jun-2015	Previous Index Price 03-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.67	101.73	-0.062%	-0.135%	-1.447%	-3.231%	-0.29	0.19	0.20
IE0006857530	0685753	4.6 Treas Bnd 2016	104.00	104.04	-0.040%	-0.089%	-0.801%	-1.802%	-0.05	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.07	113.13	-0.050%	-0.217%	-0.914%	-1.034%	-0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.57	114.67	-0.087%	-0.430%	-1.199%	-0.941%	0.15	3.13	3.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.63	116.77	-0.116%	-0.586%	-1.468%	-0.861%	0.25	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.56	123.78	-0.182%	-0.753%	-2.140%	-1.726%	0.44	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	118.87	-0.237%	-0.958%	-2.343%	-1.630%	0.61	4.49	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.47	122.75	-0.232%	-1.089%	-2.740%	-2.202%	0.71	4.77	4.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.25	99.54	-0.298%	-1.531%	-3.263%		0.92	6.60	6.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.09	120.26	-0.139%	-1.785%	-4.809%	-1.650%	1.18	6.91	6.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.57	117.06	-0.421%	-2.311%	-5.862%	-1.855%	1.38	7.78	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.89	135.49	-0.445%	-2.796%	-6.555%	-2.218%	1.53	8.07	7.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.45	107.25	-0.746%	-4.683%	-10.693%	-1.121%	1.90	12.79	12.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.14	93.28	-1.219%	-9.159%	-19.385%		2.37	22.19	21.67

Return Price Performance			Index Price 04-Jun-2015	Previous Index Price 03-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.22	108.26	-0.037%	-0.021%	-0.025%	0.125%	-0.29	0.19	0.20
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.62	-0.029%	-0.017%	-4.231%	-4.172%	-0.05	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.56	-0.035%	-0.133%	-0.054%	1.001%	-0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.39	117.48	-0.075%	-0.357%	-0.499%	0.706%	0.15	3.13	3.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.86	120.98	-0.102%	-0.507%	-0.784%	0.713%	0.25	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.26	127.47	-0.163%	-0.656%	-1.281%	0.265%	0.44	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.16	119.43	-0.226%	-0.892%	-5.206%	-3.681%	0.61	4.49	4.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.60	125.87	-0.215%	-0.998%	-1.997%	-0.502%	0.71	4.77	4.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.42	99.72	-0.295%	-1.515%	-3.123%		0.92	6.60	6.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	121.06	-0.129%	-1.722%	-4.255%	-3.402%	1.18	6.91	6.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.29	117.78	-0.410%	-2.251%	-5.367%	-3.424%	1.38	7.78	7.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.12	136.71	-0.430%	-2.710%	-5.878%	-4.334%	1.53	8.07	7.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.58	107.37	-0.739%	-4.643%	-11.268%	-1.300%	1.90	12.79	12.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.72	93.86	-1.205%	-9.077%	-19.036%		2.37	22.19	21.67