

Irish Stock Exchange Daily Bond Index Report

Friday 5 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 05-Jun-2015	Previous Close Value 04-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.71	118.29	-0.486%	-2.22%	-4.77%	-2.49%	17.71%	5.91	5.84	1.32
All Bond Index (Return)	190.37	191.26	-0.469%	-2.12%	-4.10%	-0.93%	90.37%	5.91	5.84	1.32
Under 3 Bond Index (Clean)	95.31	95.39	-0.090%	-0.24%	-0.94%	-1.56%	-4.69%	1.49	1.49	0.02
Under 3 Bond Index (Return)	142.50	142.61	-0.076%	-0.15%	-0.12%	0.37%	42.50%	1.49	1.49	0.02
Under 5 Bond Index (Clean)	107.18	107.35	-0.159%	-0.71%	-1.77%	-1.73%	7.18%	3.20	3.19	0.39
Under 5 Bond Index (Return)	165.01	165.25	-0.145%	-0.62%	-0.37%	0.71%	65.01%	3.20	3.19	0.39
Under 10 Bond Index (Clean)	115.07	115.48	-0.360%	-1.59%	-3.50%	-2.49%	15.07%	4.88	4.83	1.00
Under 10 Bond Index (Return)	181.19	181.82	-0.344%	-1.50%	-2.80%	-0.92%	81.19%	4.88	4.83	1.00
5 Plus Bond Index (Clean)	124.65	125.68	-0.816%	-3.72%	-7.77%	-4.12%	24.65%	8.71	8.56	1.67
5 Plus Bond Index (Return)	206.22	207.89	-0.800%	-3.63%	-7.85%	-3.46%	106.22%	8.71	8.56	1.67
10 Plus Bond Index (Clean)	125.48	127.80	-1.815%	-8.52%	-16.52%	-10.24%	25.48%	17.12	16.73	2.29
10 Plus Bond Index (Return)	218.72	222.73	-1.802%	-8.45%	-16.13%	-9.17%	118.72%	17.12	16.73	2.29

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	101.63	6.58	287	108.21	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.97	0.61	48	104.58	0.00	8,132	8,455	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.89	3.47	230	116.35	0.00	6,389	7,213	7434
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.44	2.84	230	117.27	0.00	9,256	10,592	10854
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.48	4.24	352	120.73	0.00	7,700	8,969	9296
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.39	3.72	230	127.10	0.00	6,767	8,349	8601
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.22	0.59	48	118.82	0.00	11,609	13,724	13793
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.18	3.15	230	125.33	0.00	8,252	10,083	10343
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.69	0.18	82	98.87	0.00	4,863	4,799	4808
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.31	0.82	77	120.14	0.00	5,480	6,538	6583
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.88	0.74	79	116.62	0.00	8,137	9,429	9489
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.74	1.24	84	134.98	0.00	11,745	15,708	15854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.85	0.14	21	104.99	0.00	4,950	5,190	5197
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	90.14	0.59	107	90.73	0.00	5,010	4,516	4545

Irish Stock Exchange Daily Bond Index Report

Friday 5 June, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting						
			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	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%									
E0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	7.40%	53.90%	14.80%	8.10%									
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.40%	46.00%	12.60%	6.90%									
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	Yes	Yes	No	No	9.30%		18.50%	10.20%									
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.90%		15.70%	8.60%									
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.40%		14.60%	8.00%									
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	12.10%		23.90%	13.20%									
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			9.70%	17.90%					9.80%	18.20%		
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.20%			4.60%	8.50%					4.60%	8.50%		
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.30%	11.60%					6.20%	11.60%		
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.30%			9.10%	16.80%					9.00%	16.70%		
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.80%			15.10%	27.90%					15.00%	27.90%		
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	4.60%				9.20%	53.50%				4.50%		9.10%	53.30%
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.00%				8.00%	46.50%				3.90%		8.00%	46.70%
									100%	100%	100%	100%	100%	100%			100%	100%	100%	100%	100%

Irish Stock Exchange Daily Bond Index Report

Friday 5 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 05-Jun-2015	Previous Index Price 04-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	101.63	101.67	-0.035%	-0.170%	-1.482%	-3.265%	-0.23	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	103.97	104.00	-0.029%	-0.118%	-0.830%	-1.830%	-0.03	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.89	113.07	-0.163%	-0.379%	-1.075%	-1.195%	0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.44	114.57	-0.118%	-0.548%	-1.315%	-1.057%	0.19	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.48	116.63	-0.127%	-0.713%	-1.593%	-0.987%	0.28	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.39	123.56	-0.140%	-0.892%	-2.277%	-1.864%	0.47	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.22	118.58	-0.304%	-1.259%	-2.639%	-1.929%	0.67	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.18	122.47	-0.230%	-1.317%	-2.964%	-2.428%	0.76	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.69	99.25	-0.556%	-2.079%	-3.801%		1.00	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.31	120.09	-0.649%	-2.422%	-5.427%	-2.289%	1.28	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.88	116.57	-0.588%	-2.885%	-6.415%	-2.432%	1.46	7.77	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.74	134.89	-0.854%	-3.626%	-7.353%	-3.053%	1.63	8.06	7.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.85	106.45	-1.499%	-6.112%	-12.032%	-2.604%	2.02	12.77	12.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.14	92.14	-2.174%	-11.133%	-21.137%		2.47	22.09	21.55

Return Price Performance			Index Price 05-Jun-2015	Previous Index Price 04-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	108.21	108.22	-0.012%	-0.033%	-0.037%	0.113%	-0.23	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	104.59	-0.016%	-0.033%	-4.247%	-4.188%	-0.03	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.35	116.52	-0.145%	-0.278%	-0.199%	0.855%	0.03	2.22	2.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.27	117.39	-0.104%	-0.461%	-0.603%	0.601%	0.19	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.73	120.86	-0.113%	-0.619%	-0.896%	0.600%	0.28	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.10	127.26	-0.123%	-0.778%	-1.403%	0.141%	0.47	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	119.16	-0.291%	-1.181%	-5.482%	-3.961%	0.67	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	125.60	-0.213%	-1.209%	-2.207%	-0.715%	0.76	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.87	99.42	-0.553%	-2.059%	-3.659%		1.00	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.14	120.91	-0.636%	-2.347%	-4.864%	-4.016%	1.28	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.62	117.29	-0.576%	-2.814%	-5.912%	-3.980%	1.46	7.77	7.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.98	136.12	-0.835%	-3.522%	-6.664%	-5.133%	1.63	8.06	7.93
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.99	106.58	-1.492%	-6.066%	-12.591%	-2.773%	2.02	12.77	12.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.73	92.72	-2.155%	-11.036%	-20.781%		2.47	22.09	21.55