

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 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 09-Jun-2015	Previous Close Value 08-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.14	117.42	-0.237%	-2.70%	-5.24%	-2.96%	17.14%	5.87	5.79	1.39
All Bond Index (Return)	189.53	189.95	-0.223%	-2.56%	-4.53%	-1.37%	89.53%	5.87	5.79	1.39
Under 3 Bond Index (Clean)	95.23	95.27	-0.036%	-0.32%	-1.02%	-1.64%	-4.77%	1.49	1.49	0.05
Under 3 Bond Index (Return)	142.46	142.50	-0.023%	-0.18%	-0.14%	0.34%	42.46%	1.49	1.49	0.05
Under 5 Bond Index (Clean)	107.05	107.08	-0.032%	-0.83%	-1.89%	-1.85%	7.05%	3.19	3.18	0.42
Under 5 Bond Index (Return)	164.89	164.92	-0.020%	-0.69%	-0.44%	0.63%	64.89%	3.19	3.18	0.42
Under 10 Bond Index (Clean)	114.71	114.87	-0.140%	-1.90%	-3.80%	-2.79%	14.71%	4.87	4.82	1.06
Under 10 Bond Index (Return)	180.71	180.94	-0.128%	-1.76%	-3.06%	-1.18%	80.71%	4.87	4.82	1.06
5 Plus Bond Index (Clean)	123.58	124.13	-0.446%	-4.55%	-8.57%	-4.95%	23.58%	8.65	8.50	1.76
5 Plus Bond Index (Return)	204.54	205.43	-0.433%	-4.42%	-8.60%	-4.25%	104.54%	8.65	8.50	1.76
10 Plus Bond Index (Clean)	122.51	124.10	-1.279%	-10.68%	-18.49%	-12.36%	22.51%	17.00	16.60	2.43
10 Plus Bond Index (Return)	213.61	216.36	-1.268%	-10.59%	-18.09%	-11.29%	113.61%	17.00	16.60	2.43

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	101.58	6.67	291	108.25	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.94	0.66	52	104.59	0.00	8,132	8,452	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.73	3.53	234	116.26	0.00	6,389	7,203	7428
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.26	2.89	234	117.15	0.00	9,256	10,575	10842
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.27	4.29	356	120.56	0.00	7,700	8,953	9283
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.16	3.78	234	126.94	0.00	6,767	8,334	8590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	0.64	52	118.79	0.00	11,609	13,715	13790
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.94	3.21	234	125.14	0.00	8,252	10,062	10327
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.40	0.19	86	98.59	0.00	4,863	4,785	4794
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.81	0.87	81	119.67	0.00	5,480	6,510	6557
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.18	0.77	83	115.95	0.00	8,137	9,372	9435
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.59	1.30	88	133.89	0.00	11,745	15,573	15726
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.95	0.16	25	103.11	0.00	4,950	5,096	5104
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.43	0.61	111	88.04	0.00	5,010	4,380	4411

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jun-2015	Previous Index Price 08-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	101.58	101.60	-0.025%	-0.220%	-1.532%	-3.313%	-0.22	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	103.94	103.96	-0.016%	-0.149%	-0.860%	-1.860%	-0.02	0.85	0.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.73	112.80	-0.059%	-0.516%	-1.211%	-1.330%	0.08	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.32	-0.048%	-0.700%	-1.466%	-1.209%	0.23	3.12	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.27	116.35	-0.069%	-0.895%	-1.774%	-1.169%	0.32	3.66	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.16	123.24	-0.063%	-1.072%	-2.455%	-2.043%	0.51	3.89	3.87
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	118.11	0.030%	-1.324%	-2.704%	-1.993%	0.69	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.94	121.94	-0.002%	-1.517%	-3.161%	-2.626%	0.80	4.76	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.40	98.50	-0.105%	-2.369%	-4.087%		1.05	6.59	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.81	119.07	-0.220%	-2.835%	-5.828%	-2.703%	1.34	6.89	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.18	115.59	-0.355%	-3.475%	-6.984%	-3.025%	1.54	7.76	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.59	133.22	-0.475%	-4.457%	-8.152%	-3.889%	1.74	8.04	7.91
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.95	103.89	-0.905%	-7.815%	-13.627%	-4.370%	2.17	12.74	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.43	88.96	-1.711%	-13.802%	-23.506%		2.61	21.94	21.38

Return Price Performance			Index Price 09-Jun-2015	Previous Index Price 08-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	108.25	108.25	-0.002%	0.005%	0.001%	0.151%	-0.22	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.60	-0.005%	-0.016%	-4.230%	-4.171%	-0.02	0.85	0.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.26	116.31	-0.045%	-0.359%	-0.280%	0.772%	0.08	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.15	117.19	-0.037%	-0.568%	-0.709%	0.493%	0.23	3.12	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.56	120.63	-0.056%	-0.755%	-1.031%	0.462%	0.32	3.66	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.94	127.00	-0.049%	-0.904%	-1.527%	0.014%	0.51	3.89	3.87
IE0034074488	3407448	4.5 Treas Bnd 2020	118.79	118.74	0.040%	-1.205%	-5.505%	-3.985%	0.69	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	125.13	0.008%	-1.362%	-2.358%	-0.868%	0.80	4.76	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.59	98.69	-0.102%	-2.342%	-3.937%		1.05	6.59	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.67	119.93	-0.210%	-2.723%	-5.231%	-4.386%	1.34	6.89	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.95	116.35	-0.345%	-3.371%	-6.451%	-4.530%	1.54	7.76	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.89	134.51	-0.459%	-4.304%	-7.420%	-5.902%	1.74	8.04	7.91
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.11	104.05	-0.898%	-7.744%	-14.153%	-4.510%	2.17	12.74	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.04	89.56	-1.694%	-13.669%	-23.125%		2.61	21.94	21.38