

Irish Stock Exchange Daily Bond Index Report

Thursday 18 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 18-Jun-2015	Previous Close Value 17-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.22	116.97	0.214%	-2.63%	-5.17%	-2.89%	17.22%	5.93	5.85	1.38
All Bond Index (Return)	189.83	189.41	0.220%	-2.40%	-4.37%	-1.21%	89.83%	5.93	5.85	1.38
Under 3 Bond Index (Clean)	95.05	95.08	-0.031%	-0.51%	-1.21%	-1.83%	-4.95%	1.46	1.45	0.09
Under 3 Bond Index (Return)	142.35	142.38	-0.018%	-0.25%	-0.22%	0.27%	42.35%	1.46	1.45	0.09
Under 5 Bond Index (Clean)	106.81	106.81	0.001%	-1.05%	-2.11%	-2.07%	6.81%	3.19	3.17	0.46
Under 5 Bond Index (Return)	164.70	164.68	0.012%	-0.80%	-0.55%	0.52%	64.70%	3.19	3.17	0.46
Under 10 Bond Index (Clean)	114.69	114.55	0.114%	-1.92%	-3.82%	-2.81%	14.69%	4.85	4.80	1.05
Under 10 Bond Index (Return)	180.84	180.62	0.123%	-1.69%	-2.99%	-1.11%	80.84%	4.85	4.80	1.05
5 Plus Bond Index (Clean)	124.04	123.51	0.428%	-4.20%	-8.23%	-4.60%	24.04%	8.71	8.56	1.73
5 Plus Bond Index (Return)	205.44	204.56	0.433%	-3.99%	-8.19%	-3.83%	105.44%	8.71	8.56	1.73
10 Plus Bond Index (Clean)	123.81	122.34	1.203%	-9.74%	-17.63%	-11.43%	23.81%	16.66	16.28	2.36
10 Plus Bond Index (Return)	215.99	213.42	1.205%	-9.59%	-17.18%	-10.31%	115.99%	16.66	16.28	2.36

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	101.32	6.88	300	108.20	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.77	0.77	61	104.54	0.00	8,132	8,439	8501
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.47	3.66	243	116.13	0.00	6,389	7,186	7420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.98	3.00	243	116.98	0.00	9,256	10,550	10827
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.90	0.00	0	115.90	4.40	7,700	8,924	9263
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.71	3.93	243	126.64	0.00	6,767	8,303	8569
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.06	0.75	61	118.81	0.00	11,609	13,705	13793
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.90	3.33	243	125.23	0.00	8,252	10,059	10334
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.43	0.21	95	98.64	0.00	4,863	4,786	4796
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.92	0.96	90	119.88	0.00	5,480	6,516	6569
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.48	0.86	92	116.34	0.00	8,137	9,397	9466
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.22	1.44	97	134.66	0.00	11,745	15,647	15816
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.79	0.22	34	104.02	0.00	5,813	6,033	6046
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	88.60	0.66	120	89.25	0.00	5,028	4,454	4487

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jun-2015	Previous Index Price 17-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	101.32	101.39	-0.064%	-0.473%	-1.782%	-3.559%	-0.22	0.16	0.16
IE0006857530	0685753	4.6 Treas Bnd 2016	103.77	103.80	-0.024%	-0.307%	-1.018%	-2.016%	0.01	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.47	112.51	-0.039%	-0.750%	-1.443%	-1.562%	0.12	2.18	2.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	114.01	-0.024%	-0.943%	-1.707%	-1.451%	0.27	3.09	3.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.90	115.89	0.013%	-1.209%	-2.085%	-1.482%	0.38	3.76	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.71	122.69	0.016%	-1.434%	-2.812%	-2.400%	0.57	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	118.06	118.02	0.038%	-1.395%	-2.774%	-2.064%	0.68	4.45	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.90	121.82	0.066%	-1.543%	-3.186%	-2.651%	0.78	4.73	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.43	98.16	0.275%	-2.342%	-4.060%		1.04	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.92	118.68	0.204%	-2.746%	-5.741%	-2.613%	1.31	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.48	115.11	0.319%	-3.220%	-6.738%	-2.768%	1.50	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.22	132.75	0.354%	-3.999%	-7.712%	-3.429%	1.67	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.79	102.90	0.869%	-7.061%	-12.921%	-3.588%	2.10	12.72	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.60	87.15	1.660%	-12.657%	-22.489%		2.55	21.97	21.43

Return Price Performance			Index Price 18-Jun-2015	Previous Index Price 17-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	108.20	108.24	-0.039%	-0.043%	-0.047%	0.103%	-0.22	0.16	0.16
IE0006857530	0685753	4.6 Treas Bnd 2016	104.54	104.55	-0.011%	-0.065%	-4.277%	-4.218%	0.01	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.13	116.16	-0.025%	-0.470%	-0.391%	0.660%	0.12	2.18	2.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.98	116.99	-0.013%	-0.711%	-0.853%	0.348%	0.27	3.09	3.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.90	120.27	-3.636%	-4.591%	-4.857%	-3.421%	0.38	3.76	3.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.64	126.60	0.028%	-1.141%	-1.763%	-0.225%	0.57	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	118.76	0.048%	-1.184%	-5.484%	-3.964%	0.68	4.45	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.23	125.14	0.075%	-1.290%	-2.286%	-0.795%	0.78	4.73	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.64	98.36	0.277%	-2.294%	-3.890%		1.04	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.88	119.63	0.211%	-2.556%	-5.067%	-4.222%	1.31	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.34	115.96	0.324%	-3.047%	-6.137%	-4.210%	1.50	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.66	134.17	0.361%	-3.755%	-6.889%	-5.362%	1.67	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.02	103.12	0.874%	-6.937%	-13.402%	-3.675%	2.10	12.72	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.25	87.80	1.655%	-12.481%	-22.067%		2.55	21.97	21.43