

Irish Stock Exchange Daily Bond Index Report



Wednesday 1 July, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 01-Jul-2015	Close Value 30-Jun-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.43	117.16	0.230%	0.23%	0.23%	-2.72%	17.43%	5.90	5.82	1.34
All Bond Index (Return)	190.40	189.95	0.237%	0.24%	0.24%	-0.91%	90.40%	5.90	5.82	1.34
Under 3 Bond Index (Clean)	94.95	94.93	0.020%	0.02%	0.02%	-1.93%	-5.05%	1.43	1.42	0.07
Under 3 Bond Index (Return)	142.44	142.39	0.033%	0.03%	0.03%	0.33%	42.44%	1.43	1.42	0.07
Under 5 Bond Index (Clean)	106.89	106.76	0.122%	0.12%	0.12%	-1.99%	6.89%	3.15	3.14	0.40
Under 5 Bond Index (Return)	165.07	164.85	0.131%	0.13%	0.13%	0.74%	65.07%	3.15	3.14	0.40
Under 10 Bond Index (Clean)	114.94	114.70	0.213%	0.21%	0.21%	-2.59%	14.94%	4.83	4.79	0.99
Under 10 Bond Index (Return)	181.48	181.08	0.220%	0.22%	0.22%	-0.76%	81.48%	4.83	4.79	0.99
5 Plus Bond Index (Clean)	124.37	123.95	0.340%	0.34%	0.34%	-4.34%	24.37%	8.67	8.52	1.69
5 Plus Bond Index (Return)	206.22	205.52	0.345%	0.34%	0.34%	-3.46%	106.22%	8.67	8.52	1.69
10 Plus Bond Index (Clean)	123.43	122.92	0.411%	0.41%	0.41%	-11.71%	23.43%	16.60	16.21	2.37
10 Plus Bond Index (Return)	215.50	214.61	0.415%	0.42%	0.42%	-10.51%	115.50%	16.60	16.21	2.37

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.05	7.17	313	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.69	0.93	74	104.62	0.00	8,132	8,432	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.33	3.86	256	116.19	0.00	6,389	7,177	7423
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.98	3.16	256	117.14	0.00	9,256	10,550	10842
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.95	0.16	13	116.10	0.00	7,700	8,928	8940
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.95	4.14	256	127.09	0.00	6,767	8,320	8600
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.41	0.91	74	119.32	0.00	11,609	13,746	13852
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.36	3.51	256	125.87	0.00	8,252	10,097	10387
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.22	0.24	108	99.46	0.00	4,863	4,824	4836
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.50	1.10	103	120.60	0.00	5,480	6,548	6608
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.75	0.98	105	116.72	0.00	8,137	9,418	9498
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.70	1.63	110	135.33	0.00	11,745	15,704	15895
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.83	0.31	47	104.14	0.00	5,813	6,035	6053
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.91	0.73	133	88.64	0.00	5,028	4,420	4456

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jul-2015	Previous Index Price 30-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	101.05	101.08	-0.022%	-0.022%	-0.022%	-3.814%	-0.16	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	103.69	103.69	0.000%	0.000%	0.000%	-2.099%	-0.05	0.79	0.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.33	112.28	0.045%	0.045%	0.045%	-1.685%	0.11	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	113.87	0.098%	0.098%	0.098%	-1.451%	0.23	3.06	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.95	115.85	0.085%	0.085%	0.085%	-1.442%	0.34	3.73	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.95	122.71	0.200%	0.200%	0.200%	-2.207%	0.48	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	118.41	118.14	0.233%	0.233%	0.233%	-1.774%	0.59	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.36	122.06	0.246%	0.246%	0.246%	-2.286%	0.68	4.70	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.22	98.89	0.332%	0.332%	0.332%		0.92	6.53	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.50	119.08	0.350%	0.350%	0.350%	-2.136%	1.23	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.75	115.33	0.357%	0.357%	0.357%	-2.545%	1.46	7.70	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.70	133.25	0.341%	0.341%	0.341%	-3.081%	1.62	7.99	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.83	103.51	0.305%	0.305%	0.305%	-3.555%	2.10	12.69	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.91	87.43	0.555%	0.555%	0.555%		2.59	21.91	21.35

Return Price Performance			Index Price 01-Jul-2015	Previous Index Price 30-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	108.23	108.23	0.001%	0.001%	0.001%	0.130%	-0.16	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	104.61	0.012%	0.012%	0.012%	-4.149%	-0.05	0.79	0.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.19	116.12	0.057%	0.057%	0.057%	0.709%	0.11	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.14	117.01	0.106%	0.106%	0.106%	0.486%	0.23	3.06	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.10	115.99	0.096%	0.096%	0.096%	-3.251%	0.34	3.73	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.09	126.83	0.206%	0.206%	0.206%	0.132%	0.48	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.04	0.241%	0.241%	0.241%	-3.552%	0.59	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.87	125.55	0.250%	0.250%	0.250%	-0.292%	0.68	4.70	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.46	99.13	0.333%	0.333%	0.333%		0.92	6.53	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.60	120.17	0.356%	0.356%	0.356%	-3.645%	1.23	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.72	116.30	0.362%	0.362%	0.362%	-3.892%	1.46	7.70	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.33	134.86	0.348%	0.348%	0.348%	-4.890%	1.62	7.99	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.14	103.81	0.311%	0.311%	0.311%	-3.563%	2.10	12.69	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.64	88.15	0.557%	0.557%	0.557%		2.59	21.91	21.35