

Irish Stock Exchange Daily Bond Index Report

Thursday 2 July, 2015

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Bond Indices Performance

Index	Close Value 02-Jul-2015	Previous Close Value 01-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.15	117.43	-0.238%	-0.01%	-0.01%	-2.96%	17.15%	5.89	5.81	1.34
All Bond Index (Return)	189.97	190.40	-0.225%	0.01%	0.01%	-1.14%	89.97%	5.89	5.81	1.34
Under 3 Bond Index (Clean)	94.93	94.95	-0.020%	0.00%	0.00%	-1.95%	-5.07%	1.43	1.42	0.07
Under 3 Bond Index (Return)	142.43	142.44	-0.008%	0.03%	0.03%	0.32%	42.43%	1.43	1.42	0.07
Under 5 Bond Index (Clean)	106.85	106.89	-0.041%	0.08%	0.08%	-2.03%	6.85%	3.15	3.14	0.40
Under 5 Bond Index (Return)	165.02	165.07	-0.029%	0.10%	0.10%	0.71%	65.02%	3.15	3.14	0.40
Under 10 Bond Index (Clean)	114.76	114.94	-0.154%	0.06%	0.06%	-2.74%	14.76%	4.83	4.78	0.99
Under 10 Bond Index (Return)	181.22	181.48	-0.142%	0.08%	0.08%	-0.90%	81.22%	4.83	4.78	0.99
5 Plus Bond Index (Clean)	123.83	124.37	-0.436%	-0.10%	-0.10%	-4.76%	23.83%	8.65	8.51	1.69
5 Plus Bond Index (Return)	205.35	206.22	-0.422%	-0.08%	-0.08%	-3.87%	105.35%	8.65	8.51	1.69
10 Plus Bond Index (Clean)	122.11	123.43	-1.070%	-0.66%	-0.66%	-12.65%	22.11%	16.58	16.20	2.37
10 Plus Bond Index (Return)	213.22	215.50	-1.059%	-0.65%	-0.65%	-11.46%	113.22%	16.58	16.20	2.37

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	100.99	7.20	314	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.63	0.95	75	104.57	0.00	8,132	8,427	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.36	3.87	257	116.23	0.00	6,389	7,179	7426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.00	3.17	257	117.17	0.00	9,256	10,552	10845
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.93	0.17	14	116.10	0.00	7,700	8,927	8940
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.84	4.15	257	127.00	0.00	6,767	8,312	8593
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.29	0.93	75	119.22	0.00	11,609	13,732	13840
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.25	3.52	257	125.77	0.00	8,252	10,088	10378
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.04	0.24	109	99.27	0.00	4,863	4,816	4827
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.28	1.11	104	120.39	0.00	5,480	6,536	6597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.28	0.99	106	116.27	0.00	8,137	9,380	9460
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.12	1.64	111	134.76	0.00	11,745	15,635	15828
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.02	0.32	48	103.33	0.00	5,813	5,988	6006
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	86.62	0.73	134	87.36	0.00	5,028	4,355	4392

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jul-2015	Previous Index Price 01-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.99	101.05	-0.064%	-0.086%	-0.086%	-3.876%	-0.16	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	103.63	103.69	-0.058%	-0.058%	-0.058%	-2.156%	-0.05	0.79	0.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.36	112.33	0.024%	0.069%	0.069%	-1.661%	0.11	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.00	113.98	0.020%	0.119%	0.119%	-1.431%	0.23	3.06	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.93	115.95	-0.015%	0.071%	0.071%	-1.456%	0.34	3.73	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.84	122.95	-0.089%	0.110%	0.110%	-2.295%	0.48	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	118.29	118.41	-0.099%	0.134%	0.134%	-1.871%	0.59	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.25	122.36	-0.092%	0.154%	0.154%	-2.376%	0.68	4.70	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.04	99.22	-0.184%	0.147%	0.147%		0.92	6.53	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.28	119.50	-0.184%	0.165%	0.165%	-2.316%	1.23	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.28	115.75	-0.403%	-0.048%	-0.048%	-2.939%	1.46	7.70	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.12	133.70	-0.435%	-0.095%	-0.095%	-3.503%	1.62	7.99	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.02	103.83	-0.780%	-0.477%	-0.477%	-4.307%	2.10	12.69	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.62	87.91	-1.467%	-0.921%	-0.921%		2.59	21.91	21.35

Return Price Performance			Index Price 02-Jul-2015	Previous Index Price 01-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.18	108.23	-0.039%	-0.038%	-0.038%	0.092%	-0.16	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.62	-0.046%	-0.033%	-0.033%	-4.193%	-0.05	0.79	0.79
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.23	116.19	0.036%	0.093%	0.093%	0.745%	0.11	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.17	117.14	0.030%	0.136%	0.136%	0.516%	0.23	3.06	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.10	116.10	-0.004%	0.091%	0.091%	-3.255%	0.34	3.73	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.00	127.09	-0.074%	0.132%	0.132%	0.058%	0.48	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	119.22	119.32	-0.087%	0.154%	0.154%	-3.636%	0.59	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.77	125.87	-0.078%	0.172%	0.172%	-0.370%	0.68	4.70	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.27	99.46	-0.182%	0.150%	0.150%		0.92	6.53	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.39	120.60	-0.174%	0.181%	0.181%	-3.813%	1.23	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.27	116.72	-0.392%	-0.032%	-0.032%	-4.269%	1.46	7.70	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.76	135.33	-0.419%	-0.073%	-0.073%	-5.289%	1.62	7.99	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.33	104.14	-0.771%	-0.462%	-0.462%	-4.306%	2.10	12.69	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.36	88.64	-1.450%	-0.901%	-0.901%		2.59	21.91	21.35