

Irish Stock Exchange Daily Bond Index Report

Friday 3 July, 2015

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Bond Indices Performance

Index	Close Value 03-Jul-2015	Previous Close Value 02-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.41	117.15	0.223%	0.21%	0.21%	-2.74%	17.41%	5.88	5.81	1.34
All Bond Index (Return)	190.41	189.97	0.230%	0.24%	0.24%	-0.91%	90.41%	5.88	5.81	1.34
Under 3 Bond Index (Clean)	94.91	94.93	-0.018%	-0.02%	-0.02%	-1.97%	-5.09%	1.41	1.41	0.06
Under 3 Bond Index (Return)	142.42	142.43	-0.004%	0.02%	0.02%	0.31%	42.42%	1.41	1.41	0.06
Under 5 Bond Index (Clean)	106.92	106.85	0.068%	0.15%	0.15%	-1.96%	6.92%	3.14	3.13	0.38
Under 5 Bond Index (Return)	165.15	165.02	0.078%	0.18%	0.18%	0.79%	65.15%	3.14	3.13	0.38
Under 10 Bond Index (Clean)	114.97	114.76	0.178%	0.24%	0.24%	-2.57%	14.97%	4.82	4.78	0.98
Under 10 Bond Index (Return)	181.56	181.22	0.185%	0.26%	0.26%	-0.72%	81.56%	4.82	4.78	0.98
5 Plus Bond Index (Clean)	124.30	123.83	0.378%	0.28%	0.28%	-4.40%	24.30%	8.65	8.50	1.69
5 Plus Bond Index (Return)	206.14	205.35	0.382%	0.30%	0.30%	-3.50%	106.14%	8.65	8.50	1.69
10 Plus Bond Index (Clean)	122.93	122.11	0.671%	0.00%	0.00%	-12.06%	22.93%	16.57	16.18	2.40
10 Plus Bond Index (Return)	214.66	213.22	0.673%	0.02%	0.02%	-10.86%	114.66%	16.57	16.18	2.40

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	100.96	7.22	315	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.62	0.96	76	104.57	0.00	8,132	8,426	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.33	3.89	258	116.21	0.00	6,389	7,177	7425
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.03	3.18	258	117.21	0.00	9,256	10,554	10848
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.99	0.18	15	116.17	0.00	7,700	8,931	8945
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.97	4.17	258	127.14	0.00	6,767	8,321	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.53	0.94	76	119.46	0.00	11,609	13,759	13868
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.46	3.53	258	125.99	0.00	8,252	10,105	10397
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.26	0.24	110	99.50	0.00	4,863	4,826	4838
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.58	1.12	105	120.70	0.00	5,480	6,552	6614
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.72	1.00	107	116.72	0.00	8,137	9,416	9497
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.67	1.66	112	135.33	0.00	11,745	15,700	15894
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.47	0.32	49	103.79	0.00	5,813	6,014	6033
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.48	0.74	135	88.22	0.00	5,028	4,398	4435

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Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2015	Previous Index Price 02-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	100.96	100.99	-0.030%	-0.116%	-0.116%	-3.904%	-0.15	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	103.62	103.63	-0.010%	-0.068%	-0.068%	-2.165%	-0.03	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.33	112.36	-0.027%	0.042%	0.042%	-1.687%	0.09	2.14	2.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.03	114.00	0.019%	0.138%	0.138%	-1.412%	0.21	3.05	3.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.99	115.93	0.047%	0.118%	0.118%	-1.409%	0.32	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.97	122.84	0.102%	0.212%	0.212%	-2.195%	0.47	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	118.53	118.29	0.196%	0.330%	0.330%	-1.678%	0.56	4.41	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.46	122.25	0.172%	0.326%	0.326%	-2.208%	0.66	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.26	99.04	0.224%	0.371%	0.371%		0.92	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.58	119.28	0.250%	0.416%	0.416%	-2.072%	1.22	6.83	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.72	115.28	0.386%	0.338%	0.338%	-2.564%	1.46	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.67	133.12	0.413%	0.317%	0.317%	-3.104%	1.62	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.47	103.02	0.437%	-0.043%	-0.043%	-3.889%	2.13	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.48	86.62	0.993%	0.063%	0.063%		2.61	21.87	21.32

Return Price Performance			Index Price 03-Jul-2015	Previous Index Price 02-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	108.18	-0.006%	-0.044%	-0.044%	0.085%	-0.15	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.57	0.003%	-0.031%	-0.031%	-4.190%	-0.03	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.21	116.23	-0.013%	0.080%	0.080%	0.732%	0.09	2.14	2.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.21	117.17	0.030%	0.166%	0.166%	0.546%	0.21	3.05	3.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.17	116.10	0.058%	0.149%	0.149%	-3.199%	0.32	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	127.00	0.111%	0.243%	0.243%	0.169%	0.47	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.22	0.205%	0.359%	0.359%	-3.439%	0.56	4.41	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.99	125.77	0.177%	0.350%	0.350%	-0.193%	0.66	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.50	99.27	0.226%	0.376%	0.376%		0.92	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.70	120.39	0.257%	0.439%	0.439%	-3.566%	1.22	6.83	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.72	116.27	0.391%	0.359%	0.359%	-3.895%	1.46	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.33	134.76	0.419%	0.346%	0.346%	-4.892%	1.62	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.79	103.33	0.441%	-0.023%	-0.023%	-3.884%	2.13	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.22	87.36	0.991%	0.082%	0.082%		2.61	21.87	21.32