

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 July, 2015

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Bond Indices Performance

Index	Close Value 07-Jul-2015	Previous Close Value 06-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.48	117.39	0.076%	0.28%	0.28%	-2.68%	17.48%	5.89	5.81	1.33
All Bond Index (Return)	190.60	190.44	0.085%	0.34%	0.34%	-0.81%	90.60%	5.89	5.81	1.33
Under 3 Bond Index (Clean)	94.87	94.88	-0.002%	-0.06%	-0.06%	-2.01%	-5.13%	1.41	1.41	0.07
Under 3 Bond Index (Return)	142.43	142.42	0.011%	0.03%	0.03%	0.32%	42.43%	1.41	1.41	0.07
Under 5 Bond Index (Clean)	106.86	106.88	-0.021%	0.09%	0.09%	-2.03%	6.86%	3.14	3.13	0.39
Under 5 Bond Index (Return)	165.12	165.14	-0.008%	0.16%	0.16%	0.78%	65.12%	3.14	3.13	0.39
Under 10 Bond Index (Clean)	114.98	114.94	0.034%	0.25%	0.25%	-2.56%	14.98%	4.82	4.77	0.97
Under 10 Bond Index (Return)	181.65	181.58	0.044%	0.32%	0.32%	-0.66%	81.65%	4.82	4.77	0.97
5 Plus Bond Index (Clean)	124.53	124.32	0.172%	0.47%	0.47%	-4.22%	24.53%	8.65	8.51	1.67
5 Plus Bond Index (Return)	206.59	206.22	0.179%	0.52%	0.52%	-3.29%	106.59%	8.65	8.51	1.67
10 Plus Bond Index (Clean)	123.62	123.02	0.494%	0.57%	0.57%	-11.56%	23.62%	16.58	16.20	2.36
10 Plus Bond Index (Return)	215.93	214.86	0.498%	0.61%	0.61%	-10.33%	115.93%	16.58	16.20	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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.91	7.31	319	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.59	1.01	80	104.59	0.00	8,132	8,423	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.26	3.95	262	116.21	0.00	6,389	7,173	7425
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.96	3.23	262	117.19	0.00	9,256	10,548	10847
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.94	0.23	19	116.17	0.00	7,700	8,927	8945
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.93	4.24	262	127.16	0.00	6,767	8,318	8604
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.38	0.99	80	119.36	0.00	11,609	13,742	13857
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.40	3.59	262	125.99	0.00	8,252	10,100	10397
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.29	0.25	114	99.54	0.00	4,863	4,828	4840
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.58	1.17	109	120.75	0.00	5,480	6,553	6616
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.91	1.03	111	116.94	0.00	8,137	9,431	9515
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.98	1.72	116	135.69	0.00	11,745	15,736	15937
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.03	0.35	53	104.38	0.00	5,813	6,047	6067
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	88.01	0.76	139	88.77	0.00	5,028	4,425	4463

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Bond Index Constituent

Clean Price Performance			Index Price 07-Jul-2015	Previous Index Price 06-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	100.91	100.93	-0.023%	-0.162%	-0.162%	-3.949%	-0.15	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	103.59	103.60	-0.014%	-0.096%	-0.096%	-2.193%	-0.02	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.26	112.25	0.013%	-0.013%	-0.013%	-1.742%	0.10	2.14	2.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.96	113.96	0.004%	0.081%	0.081%	-1.468%	0.22	3.05	3.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.94	115.92	0.015%	0.079%	0.079%	-1.448%	0.32	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	122.92	0.007%	0.177%	0.177%	-2.229%	0.47	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	118.38	118.50	-0.099%	0.206%	0.206%	-1.800%	0.59	4.40	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.40	122.43	-0.025%	0.279%	0.279%	-2.254%	0.67	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.29	99.21	0.076%	0.402%	0.402%		0.91	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.58	119.58	0.003%	0.420%	0.420%	-2.068%	1.22	6.82	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.91	115.74	0.143%	0.496%	0.496%	-2.411%	1.44	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.98	133.70	0.204%	0.548%	0.548%	-2.881%	1.59	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.03	103.55	0.464%	0.503%	0.503%	-3.364%	2.08	12.68	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.01	87.54	0.536%	0.662%	0.662%		2.58	21.90	21.34

Return Price Performance			Index Price 07-Jul-2015	Previous Index Price 06-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	108.22	108.22	-0.001%	-0.004%	-0.004%	0.126%	-0.15	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.60	-0.003%	-0.011%	-0.011%	-4.171%	-0.02	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.21	116.18	0.026%	0.078%	0.078%	0.731%	0.10	2.14	2.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.19	117.17	0.015%	0.152%	0.152%	0.532%	0.22	3.05	3.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.17	116.14	0.025%	0.152%	0.152%	-3.197%	0.32	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.16	127.14	0.019%	0.260%	0.260%	0.186%	0.47	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.36	119.47	-0.088%	0.276%	0.276%	-3.518%	0.59	4.40	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.99	126.01	-0.013%	0.347%	0.347%	-0.196%	0.67	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.54	99.46	0.077%	0.417%	0.417%		0.91	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.75	120.73	0.012%	0.478%	0.478%	-3.527%	1.22	6.82	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.94	116.77	0.149%	0.548%	0.548%	-3.714%	1.44	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.69	135.40	0.213%	0.618%	0.618%	-4.634%	1.59	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.38	103.90	0.468%	0.546%	0.546%	-3.337%	2.08	12.68	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.77	88.29	0.538%	0.701%	0.701%		2.58	21.90	21.34