

Irish Stock Exchange Daily Bond Index Report

Tuesday 14 July, 2015

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Bond Indices Performance

Index	Close Value 14-Jul-2015	Previous Close Value 13-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.39	117.27	0.106%	0.20%	0.20%	-2.75%	17.39%	5.86	5.78	1.33
All Bond Index (Return)	190.60	190.38	0.114%	0.34%	0.34%	-0.81%	90.60%	5.86	5.78	1.33
Under 3 Bond Index (Clean)	94.87	94.86	0.012%	-0.07%	-0.07%	-2.02%	-5.13%	1.39	1.39	0.01
Under 3 Bond Index (Return)	142.55	142.51	0.023%	0.11%	0.11%	0.40%	42.55%	1.39	1.39	0.01
Under 5 Bond Index (Clean)	106.90	106.80	0.097%	0.13%	0.13%	-1.98%	6.90%	3.12	3.11	0.35
Under 5 Bond Index (Return)	165.33	165.15	0.107%	0.29%	0.29%	0.90%	65.33%	3.12	3.11	0.35
Under 10 Bond Index (Clean)	114.95	114.82	0.118%	0.22%	0.22%	-2.59%	14.95%	4.80	4.75	0.97
Under 10 Bond Index (Return)	181.74	181.51	0.126%	0.36%	0.36%	-0.62%	81.74%	4.80	4.75	0.97
5 Plus Bond Index (Clean)	124.29	124.15	0.114%	0.27%	0.27%	-4.40%	24.29%	8.62	8.48	1.69
5 Plus Bond Index (Return)	206.32	206.07	0.120%	0.39%	0.39%	-3.42%	106.32%	8.62	8.48	1.69
10 Plus Bond Index (Clean)	122.95	122.97	-0.016%	0.02%	0.02%	-12.05%	22.95%	16.54	16.15	2.40
10 Plus Bond Index (Return)	214.85	214.87	-0.010%	0.11%	0.11%	-10.78%	114.85%	16.54	16.15	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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.75	7.47	326	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.51	1.10	87	104.60	0.00	8,132	8,417	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.34	4.05	269	116.40	0.00	6,389	7,178	7437
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.20	3.32	269	117.51	0.00	9,256	10,570	10877
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.06	0.31	26	116.37	0.00	7,700	8,936	8960
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.93	4.35	269	127.27	0.00	6,767	8,318	8612
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.35	1.07	87	119.42	0.00	11,609	13,739	13864
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.30	3.69	269	125.98	0.00	8,252	10,092	10396
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.11	0.27	121	99.38	0.00	4,863	4,819	4832
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.58	1.24	116	120.82	0.00	5,480	6,552	6620
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.82	1.10	118	116.92	0.00	8,137	9,424	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.73	1.82	123	135.55	0.00	11,745	15,707	15921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.74	0.40	60	104.13	0.00	5,813	6,030	6053
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.22	0.80	146	88.02	0.00	5,053	4,407	4447

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jul-2015	Previous Index Price 13-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	100.75	100.77	-0.021%	-0.319%	-0.319%	-4.100%	-0.20	0.09	0.09
IE0006857530	0685753	4.6 Treas Bnd 2016	103.51	103.51	-0.008%	-0.174%	-0.174%	-2.269%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.34	112.31	0.034%	0.058%	0.058%	-1.672%	0.03	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.08	0.104%	0.289%	0.289%	-1.263%	0.13	3.03	3.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.06	115.91	0.125%	0.179%	0.179%	-1.350%	0.28	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	122.80	0.102%	0.177%	0.177%	-2.229%	0.45	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.35	118.15	0.171%	0.182%	0.182%	-1.823%	0.58	4.38	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.30	122.08	0.179%	0.195%	0.195%	-2.336%	0.67	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.11	99.00	0.111%	0.226%	0.226%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.58	119.44	0.120%	0.416%	0.416%	-2.072%	1.21	6.80	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.82	115.67	0.131%	0.421%	0.421%	-2.484%	1.45	7.67	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.73	133.54	0.146%	0.364%	0.364%	-3.059%	1.60	7.96	7.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.74	103.66	0.069%	0.215%	0.215%	-3.641%	2.10	12.65	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.22	87.34	-0.134%	-0.240%	-0.240%		2.63	21.83	21.28

Return Price Performance			Index Price 14-Jul-2015	Previous Index Price 13-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	0.002%	-0.001%	-0.001%	0.129%	-0.20	0.09	0.09
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.60	0.004%	-0.004%	-0.004%	-4.164%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.40	116.34	0.046%	0.238%	0.238%	0.891%	0.03	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.51	117.38	0.112%	0.428%	0.428%	0.809%	0.13	3.03	3.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.37	116.21	0.135%	0.323%	0.323%	-3.031%	0.28	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.27	127.13	0.111%	0.349%	0.349%	0.275%	0.45	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.42	119.21	0.180%	0.326%	0.326%	-3.470%	0.58	4.38	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.98	125.75	0.184%	0.342%	0.342%	-0.200%	0.67	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.38	99.27	0.113%	0.255%	0.255%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.82	120.66	0.127%	0.536%	0.536%	-3.472%	1.21	6.80	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.92	116.76	0.137%	0.529%	0.529%	-3.732%	1.45	7.67	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.55	135.34	0.155%	0.513%	0.513%	-4.733%	1.60	7.96	7.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.13	104.05	0.076%	0.304%	0.304%	-3.569%	2.10	12.65	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.02	88.13	-0.127%	-0.151%	-0.151%		2.63	21.83	21.28