

Irish Stock Exchange Daily Bond Index Report

Friday 17 July, 2015

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Bond Indices Performance

Index	Close Value 17-Jul-2015	Previous Close Value 16-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.54	117.96	0.495%	1.18%	1.18%	-1.80%	18.54%	5.91	5.84	1.18
All Bond Index (Return)	192.49	191.53	0.497%	1.33%	1.33%	0.17%	92.49%	5.91	5.84	1.18
Under 3 Bond Index (Clean)	94.86	94.85	0.004%	-0.08%	-0.08%	-2.03%	-5.15%	1.38	1.38	-0.02
Under 3 Bond Index (Return)	142.58	142.56	0.015%	0.13%	0.13%	0.43%	42.58%	1.38	1.38	-0.02
Under 5 Bond Index (Clean)	107.13	106.96	0.159%	0.34%	0.34%	-1.78%	7.13%	3.11	3.10	0.27
Under 5 Bond Index (Return)	165.73	165.45	0.167%	0.53%	0.53%	1.14%	65.73%	3.11	3.10	0.27
Under 10 Bond Index (Clean)	115.72	115.31	0.352%	0.89%	0.89%	-1.94%	15.72%	4.80	4.76	0.82
Under 10 Bond Index (Return)	182.99	182.34	0.356%	1.05%	1.05%	0.07%	82.99%	4.80	4.76	0.82
5 Plus Bond Index (Clean)	126.46	125.42	0.828%	2.03%	2.03%	-2.73%	26.46%	8.70	8.57	1.50
5 Plus Bond Index (Return)	209.93	208.21	0.826%	2.15%	2.15%	-1.73%	109.93%	8.70	8.57	1.50
10 Plus Bond Index (Clean)	127.94	125.57	1.885%	4.08%	4.08%	-8.48%	27.94%	16.73	16.38	2.16
10 Plus Bond Index (Return)	223.55	219.42	1.879%	4.16%	4.16%	-7.17%	123.55%	16.73	16.38	2.16

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	100.64	7.54	329	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.45	1.13	90	104.58	0.00	8,132	8,412	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.39	4.10	272	116.49	0.00	6,389	7,181	7442
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.31	3.35	272	117.67	0.00	9,256	10,580	10891
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.31	0.35	29	116.66	0.00	7,700	8,956	8983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.29	4.40	272	127.68	0.00	6,767	8,342	8640
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.93	1.11	90	120.04	0.00	11,609	13,806	13935
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.05	3.73	272	126.78	0.00	8,252	10,154	10462
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.09	0.27	124	100.36	0.00	4,863	4,867	4880
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.00	1.27	119	122.27	0.00	5,480	6,630	6700
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.43	1.13	121	118.56	0.00	8,137	9,555	9647
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.89	1.86	126	137.76	0.00	11,745	15,961	16180
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.50	0.41	63	106.91	0.00	5,813	6,190	6214
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.42	0.82	149	93.23	0.00	5,053	4,669	4710

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2015	Previous Index Price 16-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	100.64	100.66	-0.025%	-0.432%	-0.432%	-4.209%	-0.23	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	103.45	103.46	-0.012%	-0.229%	-0.229%	-2.323%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.39	112.36	0.022%	0.098%	0.098%	-1.632%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.22	0.086%	0.391%	0.391%	-1.163%	0.08	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.31	116.11	0.172%	0.394%	0.394%	-1.137%	0.21	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.29	122.99	0.240%	0.470%	0.470%	-1.943%	0.36	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	118.54	0.333%	0.673%	0.673%	-1.342%	0.46	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.05	122.55	0.406%	0.811%	0.811%	-1.735%	0.53	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.09	99.59	0.507%	1.213%	1.213%		0.79	6.49	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	120.35	0.543%	1.608%	1.608%	-0.909%	1.04	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.43	116.72	0.613%	1.821%	1.821%	-1.124%	1.26	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.89	134.90	0.734%	1.987%	1.987%	-1.491%	1.40	7.96	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.50	105.24	1.202%	2.887%	2.887%	-1.073%	1.89	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.42	89.89	2.806%	5.704%	5.704%		2.36	22.08	21.57

Return Price Performance			Index Price 17-Jul-2015	Previous Index Price 16-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	-0.003%	-0.044%	-0.044%	0.085%	-0.23	0.08	0.08
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	104.58	0.000%	-0.022%	-0.022%	-4.182%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.49	116.45	0.033%	0.315%	0.315%	0.969%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.67	117.56	0.094%	0.559%	0.559%	0.940%	0.08	3.02	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.66	116.44	0.182%	0.571%	0.571%	-2.792%	0.21	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.68	127.37	0.244%	0.672%	0.672%	0.597%	0.36	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	120.04	119.63	0.341%	0.844%	0.844%	-2.971%	0.46	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	126.27	0.405%	0.974%	0.974%	0.428%	0.53	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.36	99.86	0.508%	1.248%	1.248%		0.79	6.49	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	121.61	0.545%	1.744%	1.744%	-2.312%	1.04	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.56	117.84	0.614%	1.941%	1.941%	-2.380%	1.26	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.76	136.75	0.735%	2.150%	2.150%	-3.182%	1.40	7.96	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.91	105.64	1.203%	2.986%	2.986%	-0.991%	1.89	12.67	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.23	90.70	2.786%	5.763%	5.763%		2.36	22.08	21.57