

Irish Stock Exchange Daily Bond Index Report

Thursday 23 July, 2015

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Bond Indices Performance

Index	Close Value 23-Jul-2015	Previous Close Value 22-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.88	118.58	0.254%	1.47%	1.47%	-1.52%	18.88%	5.91	5.85	1.12
All Bond Index (Return)	193.14	192.64	0.260%	1.68%	1.68%	0.51%	93.14%	5.91	5.85	1.12
Under 3 Bond Index (Clean)	94.82	94.85	-0.031%	-0.11%	-0.11%	-2.06%	-5.18%	1.36	1.36	-0.05
Under 3 Bond Index (Return)	142.64	142.66	-0.018%	0.17%	0.17%	0.47%	42.64%	1.36	1.36	-0.05
Under 5 Bond Index (Clean)	107.22	107.17	0.045%	0.43%	0.43%	-1.69%	7.22%	3.09	3.09	0.22
Under 5 Bond Index (Return)	165.97	165.88	0.055%	0.68%	0.68%	1.29%	65.97%	3.09	3.09	0.22
Under 10 Bond Index (Clean)	115.96	115.74	0.188%	1.10%	1.10%	-1.73%	15.96%	4.79	4.75	0.77
Under 10 Bond Index (Return)	183.48	183.12	0.195%	1.32%	1.32%	0.33%	83.48%	4.79	4.75	0.77
5 Plus Bond Index (Clean)	127.07	126.48	0.461%	2.51%	2.51%	-2.27%	27.07%	8.70	8.58	1.44
5 Plus Bond Index (Return)	211.03	210.06	0.463%	2.68%	2.68%	-1.21%	111.03%	8.70	8.58	1.44
10 Plus Bond Index (Clean)	129.20	128.07	0.881%	5.10%	5.10%	-7.58%	29.20%	16.72	16.38	2.10
10 Plus Bond Index (Return)	225.82	223.84	0.881%	5.22%	5.22%	-6.23%	125.82%	16.72	16.38	2.10

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	100.50	7.68	335	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.42	1.21	96	104.63	0.00	8,132	8,410	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.34	4.19	278	116.53	0.00	6,389	7,177	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.36	3.43	278	117.79	0.00	9,256	10,585	10902
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.47	0.42	35	116.89	0.00	7,700	8,968	9001
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.49	4.49	278	127.99	0.00	6,767	8,356	8660
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.13	1.18	96	120.31	0.00	11,609	13,829	13967
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.16	3.81	278	126.97	0.00	8,252	10,163	10477
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.27	0.29	130	100.56	0.00	4,863	4,876	4889
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.49	1.34	125	122.83	0.00	5,480	6,657	6730
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.18	1.18	127	119.36	0.00	8,137	9,616	9713
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.45	1.95	132	138.41	0.00	11,745	16,027	16256
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.71	0.45	69	108.17	0.00	5,832	6,281	6308
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.14	0.85	155	93.98	0.00	5,057	4,709	4752

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jul-2015	Previous Index Price 22-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	100.50	100.57	-0.068%	-0.565%	-0.565%	-4.337%	-0.35	0.06	0.06
IE0006857530	0685753	4.6 Treas Bnd 2016	103.42	103.45	-0.031%	-0.258%	-0.258%	-2.351%	-0.10	0.73	0.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.34	112.37	-0.031%	0.053%	0.053%	-1.676%	-0.04	2.09	2.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.36	114.36	0.000%	0.432%	0.432%	-1.122%	0.05	3.00	3.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.47	116.40	0.058%	0.535%	0.535%	-0.999%	0.15	3.67	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.49	123.37	0.100%	0.640%	0.640%	-1.778%	0.30	3.77	3.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.13	118.98	0.122%	0.841%	0.841%	-1.178%	0.41	4.36	4.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.16	122.94	0.179%	0.900%	0.900%	-1.649%	0.50	4.64	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.27	99.96	0.315%	1.395%	1.395%		0.76	6.47	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.49	121.06	0.355%	2.024%	2.024%	-0.504%	0.97	6.78	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.18	117.70	0.408%	2.469%	2.469%	-0.495%	1.18	7.65	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.45	135.81	0.473%	2.407%	2.407%	-1.086%	1.34	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.71	106.88	0.777%	4.058%	4.058%	0.054%	1.80	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.14	92.20	1.020%	6.528%	6.528%		2.32	22.10	21.60

Return Price Performance			Index Price 23-Jul-2015	Previous Index Price 22-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	-0.042%	-0.041%	-0.041%	0.089%	-0.35	0.06	0.06
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.65	-0.018%	0.022%	0.022%	-4.139%	-0.10	0.73	0.73
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.55	-0.017%	0.350%	0.350%	1.005%	-0.04	2.09	2.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.79	117.78	0.010%	0.662%	0.662%	1.044%	0.05	3.00	3.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.89	116.81	0.068%	0.773%	0.773%	-2.596%	0.15	3.67	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.99	127.85	0.109%	0.912%	0.912%	0.838%	0.30	3.77	3.76
IE0034074488	3407448	4.5 Treas Bnd 2020	120.31	120.15	0.131%	1.073%	1.073%	-2.751%	0.41	4.36	4.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.97	126.73	0.184%	1.125%	1.125%	0.578%	0.50	4.64	4.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.56	100.24	0.316%	1.443%	1.443%		0.76	6.47	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	122.39	0.360%	2.210%	2.210%	-1.865%	0.97	6.78	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.36	118.87	0.411%	2.632%	2.632%	-1.718%	1.18	7.65	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.41	137.75	0.477%	2.630%	2.630%	-2.727%	1.34	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.17	107.33	0.781%	4.193%	4.193%	0.169%	1.80	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.98	93.04	1.016%	6.617%	6.617%		2.32	22.10	21.60