

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 July, 2015

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Bond Indices Performance

Index	Close Value 29-Jul-2015	Previous Close Value 28-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.08	119.08	0.006%	1.64%	1.64%	-1.35%	19.08%	5.92	5.85	1.09
All Bond Index (Return)	193.58	193.55	0.016%	1.91%	1.91%	0.74%	93.58%	5.92	5.85	1.09
Under 3 Bond Index (Clean)	94.79	94.80	-0.005%	-0.14%	-0.14%	-2.09%	-5.21%	1.35	1.35	-0.07
Under 3 Bond Index (Return)	142.71	142.70	0.008%	0.22%	0.22%	0.52%	42.71%	1.35	1.35	-0.07
Under 5 Bond Index (Clean)	107.23	107.23	0.002%	0.44%	0.44%	-1.68%	7.23%	3.08	3.08	0.20
Under 5 Bond Index (Return)	166.10	166.08	0.013%	0.76%	0.76%	1.37%	66.10%	3.08	3.08	0.20
Under 10 Bond Index (Clean)	116.06	116.05	0.004%	1.19%	1.19%	-1.65%	16.06%	4.78	4.75	0.75
Under 10 Bond Index (Return)	183.75	183.72	0.014%	1.47%	1.47%	0.48%	83.75%	4.78	4.75	0.75
5 Plus Bond Index (Clean)	127.49	127.48	0.011%	2.86%	2.86%	-1.94%	27.49%	8.71	8.59	1.40
5 Plus Bond Index (Return)	211.83	211.79	0.019%	3.07%	3.07%	-0.84%	111.83%	8.71	8.59	1.40
10 Plus Bond Index (Clean)	130.50	130.46	0.028%	6.16%	6.16%	-6.65%	30.50%	16.76	16.42	2.04
10 Plus Bond Index (Return)	228.16	228.08	0.032%	6.31%	6.31%	-5.25%	128.16%	16.76	16.42	2.04

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	100.43	7.82	341	108.24	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.39	1.29	102	104.68	0.00	8,132	8,408	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.31	4.28	284	116.58	0.00	6,389	7,175	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.39	3.50	284	117.89	0.00	9,256	10,587	10911
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.51	0.49	41	117.01	0.00	7,700	8,971	9010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.48	4.59	284	128.07	0.00	6,767	8,355	8666
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.18	1.26	102	120.43	0.00	11,609	13,835	13981
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.17	3.89	284	127.06	0.00	8,252	10,164	10485
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.52	0.30	136	100.82	0.00	4,863	4,888	4902
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.77	1.40	131	123.17	0.00	5,480	6,672	6749
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.46	1.24	133	119.70	0.00	8,137	9,639	9740
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.74	2.04	138	138.78	0.00	11,745	16,060	16300
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.49	0.49	75	108.98	0.00	5,832	6,326	6355
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.44	0.88	161	95.32	0.00	5,057	4,775	4820

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jul-2015	Previous Index Price 28-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	100.43	100.43	-0.004%	-0.642%	-0.642%	-4.411%	-0.25	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	103.39	103.39	-0.003%	-0.285%	-0.285%	-2.378%	-0.13	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.31	112.31	-0.007%	0.024%	0.024%	-1.705%	-0.05	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.39	-0.003%	0.454%	0.454%	-1.101%	0.03	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.51	116.50	0.012%	0.573%	0.573%	-0.961%	0.13	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.48	123.48	-0.006%	0.625%	0.625%	-1.792%	0.29	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.18	119.16	0.010%	0.880%	0.880%	-1.139%	0.39	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.17	123.15	0.014%	0.907%	0.907%	-1.642%	0.49	4.63	4.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.52	100.51	0.005%	1.646%	1.646%		0.72	6.46	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.77	121.76	0.004%	2.255%	2.255%	-0.278%	0.93	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.46	118.49	-0.023%	2.710%	2.710%	-0.261%	1.14	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.74	136.71	0.022%	2.621%	2.621%	-0.879%	1.31	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.49	108.41	0.066%	4.804%	4.804%	0.771%	1.74	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.44	94.46	-0.024%	8.015%	8.015%		2.26	22.15	21.66

Return Price Performance			Index Price 29-Jul-2015	Previous Index Price 28-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	108.24	108.22	0.018%	0.015%	0.015%	0.144%	-0.25	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.67	0.009%	0.067%	0.067%	-4.096%	-0.13	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.58	0.006%	0.400%	0.400%	1.054%	-0.05	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.89	117.88	0.008%	0.747%	0.747%	1.129%	0.03	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	116.98	0.022%	0.873%	0.873%	-2.499%	0.13	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.07	128.06	0.007%	0.975%	0.975%	0.900%	0.29	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	120.43	120.41	0.021%	1.174%	1.174%	-2.654%	0.39	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.06	127.03	0.024%	1.198%	1.198%	0.650%	0.49	4.63	4.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.82	100.81	0.007%	1.706%	1.706%		0.72	6.46	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.17	123.15	0.013%	2.492%	2.492%	-1.594%	0.93	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	119.72	-0.015%	2.919%	2.919%	-1.443%	1.14	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.78	138.74	0.032%	2.908%	2.908%	-2.463%	1.31	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.98	108.90	0.072%	4.974%	4.974%	0.921%	1.74	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.32	95.34	-0.019%	8.129%	8.129%		2.26	22.15	21.66