

Irish Stock Exchange Daily Bond Index Report

Monday 8 June, 2015

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.60	6.65	290	108.25	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.96	0.64	51	104.60	0.00	8,132	8,454	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.80	3.51	233	116.31	0.00	6,389	7,207	7431
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.32	2.87	233	117.19	0.00	9,256	10,581	10846
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.35	4.28	355	120.63	0.00	7,700	8,959	9288
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.24	3.77	233	127.00	0.00	6,767	8,339	8594
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.11	0.63	51	118.74	0.00	11,609	13,711	13784
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.94	3.19	233	125.13	0.00	8,252	10,062	10326
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.50	0.19	85	98.69	0.00	4,863	4,790	4799
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.07	0.86	80	119.93	0.00	5,480	6,524	6571
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.59	0.76	82	116.35	0.00	8,137	9,405	9467
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.22	1.29	87	134.51	0.00	11,745	15,647	15798
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.89	0.16	24	104.05	0.00	4,950	5,143	5150
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	88.96	0.60	110	89.56	0.00	5,010	4,457	4487

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Bond Index Constituent

Clean Price Performance			Index Price 08-Jun-2015	Previous Index Price 05-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.60	101.63	-0.026%	-0.195%	-1.507%	-3.290%	-0.22	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	103.96	103.97	-0.014%	-0.133%	-0.844%	-1.844%	-0.02	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.80	112.89	-0.078%	-0.457%	-1.152%	-1.272%	0.06	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	114.44	-0.105%	-0.652%	-1.419%	-1.161%	0.21	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.35	116.48	-0.115%	-0.827%	-1.707%	-1.101%	0.30	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.24	123.39	-0.119%	-1.010%	-2.393%	-1.980%	0.49	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.11	118.22	-0.096%	-1.353%	-2.732%	-2.022%	0.69	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.94	122.18	-0.201%	-1.514%	-3.158%	-2.623%	0.80	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.50	98.69	-0.193%	-2.267%	-3.987%		1.03	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.07	119.31	-0.204%	-2.621%	-5.620%	-2.488%	1.31	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.59	115.88	-0.255%	-3.132%	-6.653%	-2.680%	1.49	7.77	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.22	133.74	-0.389%	-4.001%	-7.713%	-3.430%	1.68	8.05	7.92
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.89	104.85	-0.917%	-6.974%	-12.839%	-3.497%	2.09	12.75	12.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.96	90.14	-1.315%	-12.302%	-22.174%		2.53	22.02	21.48

Return Price Performance			Index Price 08-Jun-2015	Previous Index Price 05-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.25	108.21	0.040%	0.006%	0.003%	0.153%	-0.22	0.19	0.19
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.58	0.022%	-0.011%	-4.226%	-4.167%	-0.02	0.86	0.86
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.31	116.35	-0.037%	-0.315%	-0.236%	0.817%	0.06	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.19	117.27	-0.071%	-0.531%	-0.673%	0.530%	0.21	3.13	3.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.63	120.73	-0.081%	-0.700%	-0.976%	0.518%	0.30	3.66	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.00	127.10	-0.078%	-0.856%	-1.479%	0.063%	0.49	3.90	3.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.82	-0.064%	-1.244%	-5.542%	-4.023%	0.69	4.48	4.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.13	125.33	-0.163%	-1.370%	-2.366%	-0.876%	0.80	4.77	4.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.69	98.87	-0.186%	-2.242%	-3.838%		1.03	6.60	6.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.93	120.14	-0.176%	-2.518%	-5.031%	-4.185%	1.31	6.90	6.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.35	116.62	-0.229%	-3.037%	-6.128%	-4.200%	1.49	7.77	7.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.51	134.98	-0.353%	-3.863%	-6.993%	-5.468%	1.68	8.05	7.92
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.05	104.99	-0.897%	-6.909%	-13.376%	-3.645%	2.09	12.75	12.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.56	90.73	-1.287%	-12.182%	-21.800%		2.53	22.02	21.48