

Irish Stock Exchange Daily Bond Index Report

Wednesday 10 June, 2015

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Bond Indices Performance

Index	Close Value 10-Jun-2015	Previous Close Value 09-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.90	117.14	-0.202%	-2.90%	-5.43%	-3.16%	16.90%	5.85	5.77	1.42
All Bond Index (Return)	189.17	189.53	-0.189%	-2.74%	-4.71%	-1.56%	89.17%	5.85	5.77	1.42
Under 3 Bond Index (Clean)	95.21	95.23	-0.019%	-0.34%	-1.04%	-1.66%	-4.79%	1.48	1.48	0.06
Under 3 Bond Index (Return)	142.45	142.46	-0.006%	-0.18%	-0.15%	0.34%	42.45%	1.48	1.48	0.06
Under 5 Bond Index (Clean)	106.99	107.05	-0.051%	-0.88%	-1.94%	-1.90%	6.99%	3.19	3.18	0.44
Under 5 Bond Index (Return)	164.82	164.89	-0.039%	-0.73%	-0.48%	0.59%	64.82%	3.19	3.18	0.44
Under 10 Bond Index (Clean)	114.56	114.71	-0.126%	-2.02%	-3.92%	-2.91%	14.56%	4.86	4.81	1.09
Under 10 Bond Index (Return)	180.50	180.71	-0.114%	-1.87%	-3.17%	-1.29%	80.50%	4.86	4.81	1.09
5 Plus Bond Index (Clean)	123.14	123.58	-0.358%	-4.89%	-8.90%	-5.29%	23.14%	8.63	8.47	1.80
5 Plus Bond Index (Return)	203.83	204.54	-0.346%	-4.75%	-8.92%	-4.58%	103.83%	8.63	8.47	1.80
10 Plus Bond Index (Clean)	121.24	122.51	-1.036%	-11.61%	-19.34%	-13.27%	21.24%	16.95	16.54	2.50
10 Plus Bond Index (Return)	211.43	213.61	-1.025%	-11.51%	-18.93%	-12.20%	111.43%	16.95	16.54	2.50

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	Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	101.55	6.69	292	108.25	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.92	0.67	53	104.59	0.00	8,132	8,451	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.71	3.54	235	116.25	0.00	6,389	7,201	7427
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.23	2.90	235	117.12	0.00	9,256	10,572	10840
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.22	4.30	357	120.52	0.00	7,700	8,949	9280
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.10	3.80	235	126.89	0.00	6,767	8,329	8586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.02	0.65	53	118.67	0.00	11,609	13,700	13776
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.83	3.22	235	125.05	0.00	8,252	10,053	10319
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.22	0.19	87	98.41	0.00	4,863	4,776	4785
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.52	0.88	82	119.39	0.00	5,480	6,494	6542
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.79	0.78	84	115.57	0.00	8,137	9,341	9404
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.27	1.32	89	133.59	0.00	11,745	15,536	15690
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.24	0.17	26	102.41	0.00	4,950	5,061	5069
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	86.18	0.61	112	86.79	0.00	5,010	4,318	4348

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jun-2015	Previous Index Price 09-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	101.55	101.58	-0.025%	-0.245%	-1.556%	-3.337%	-0.21	0.18	0.18
IE0006857530	0685753	4.6 Treas Bnd 2016	103.92	103.94	-0.014%	-0.163%	-0.875%	-1.874%	-0.02	0.85	0.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.71	112.73	-0.025%	-0.541%	-1.236%	-1.355%	0.09	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.23	114.26	-0.031%	-0.730%	-1.496%	-1.239%	0.23	3.12	3.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.22	116.27	-0.043%	-0.938%	-1.816%	-1.211%	0.33	3.65	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.10	123.16	-0.053%	-1.125%	-2.507%	-2.094%	0.52	3.89	3.87
IE0034074488	3407448	4.5 Treas Bnd 2020	118.02	118.15	-0.107%	-1.430%	-2.808%	-2.099%	0.71	4.48	4.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.83	121.94	-0.088%	-1.603%	-3.246%	-2.711%	0.81	4.76	4.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.22	98.40	-0.183%	-2.548%	-4.262%		1.07	6.59	6.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.52	118.81	-0.244%	-3.073%	-6.057%	-2.940%	1.37	6.89	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.79	115.18	-0.333%	-3.796%	-7.293%	-3.348%	1.58	7.76	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.27	132.59	-0.238%	-4.684%	-8.370%	-4.117%	1.77	8.04	7.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.24	102.95	-0.695%	-8.456%	-14.227%	-5.035%	2.22	12.73	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.18	87.43	-1.433%	-15.038%	-24.602%		2.68	21.87	21.30

Return Price Performance			Index Price 10-Jun-2015	Previous Index Price 09-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	108.25	-0.002%	0.003%	-0.001%	0.149%	-0.21	0.18	0.18
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.59	-0.002%	-0.018%	-4.232%	-4.173%	-0.02	0.85	0.85
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.25	116.26	-0.011%	-0.370%	-0.292%	0.761%	0.09	2.21	2.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.12	117.15	-0.020%	-0.587%	-0.729%	0.474%	0.23	3.12	3.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.52	120.56	-0.032%	-0.786%	-1.062%	0.431%	0.33	3.65	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.89	126.94	-0.038%	-0.941%	-1.565%	-0.024%	0.52	3.89	3.87
IE0034074488	3407448	4.5 Treas Bnd 2020	118.67	118.79	-0.097%	-1.301%	-5.596%	-4.078%	0.71	4.48	4.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.14	-0.074%	-1.435%	-2.431%	-0.942%	0.81	4.76	4.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.41	98.59	-0.180%	-2.517%	-4.109%		1.07	6.59	6.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.39	119.67	-0.233%	-2.950%	-5.451%	-4.609%	1.37	6.89	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.57	115.95	-0.323%	-3.683%	-6.753%	-4.838%	1.58	7.76	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.59	133.89	-0.224%	-4.519%	-7.628%	-6.113%	1.77	8.04	7.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.41	103.11	-0.687%	-8.378%	-14.743%	-5.166%	2.22	12.73	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.79	88.04	-1.416%	-14.892%	-24.214%		2.68	21.87	21.30