

# Irish Stock Exchange Daily Bond Index Report

Friday 12 June, 2015

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## Bond Indices Performance

Index	Close Value 12-Jun-2015	Previous Close Value 11-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.37	117.75	-0.329%	-2.51%	-5.06%	-2.77%	17.37%	5.91	5.83	1.36
All Bond Index (Return)	189.94	190.54	-0.314%	-2.34%	-4.32%	-1.15%	89.94%	5.91	5.83	1.36
Under 3 Bond Index (Clean)	95.17	95.19	-0.018%	-0.38%	-1.09%	-1.70%	-4.83%	1.47	1.47	0.05
Under 3 Bond Index (Return)	142.42	142.43	-0.006%	-0.20%	-0.17%	0.32%	42.42%	1.47	1.47	0.05
Under 5 Bond Index (Clean)	107.07	107.15	-0.082%	-0.81%	-1.87%	-1.83%	7.07%	3.18	3.17	0.40
Under 5 Bond Index (Return)	164.97	165.09	-0.069%	-0.64%	-0.39%	0.68%	64.97%	3.18	3.17	0.40
Under 10 Bond Index (Clean)	114.93	115.20	-0.240%	-1.71%	-3.62%	-2.61%	14.93%	4.86	4.81	1.02
Under 10 Bond Index (Return)	181.10	181.51	-0.225%	-1.54%	-2.85%	-0.97%	81.10%	4.86	4.81	1.02
5 Plus Bond Index (Clean)	124.04	124.76	-0.577%	-4.19%	-8.22%	-4.59%	24.04%	8.70	8.55	1.72
5 Plus Bond Index (Return)	205.35	206.51	-0.563%	-4.04%	-8.24%	-3.87%	105.35%	8.70	8.55	1.72
10 Plus Bond Index (Clean)	122.89	124.41	-1.223%	-10.41%	-18.24%	-12.09%	22.89%	16.68	16.28	2.40
10 Plus Bond Index (Return)	214.32	216.95	-1.211%	-10.29%	-17.82%	-11.00%	114.32%	16.68	16.28	2.40

## 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	101.46	6.74	294	108.19	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.88	0.69	55	104.57	0.00	8,132	8,447	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.65	3.57	237	116.22	0.00	6,389	7,197	7426
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.23	2.92	237	117.15	0.00	9,256	10,573	10843
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.30	4.33	359	120.63	0.00	7,700	8,955	9288
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.05	3.83	237	126.88	0.00	6,767	8,326	8586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.39	0.68	55	119.07	0.00	11,609	13,744	13823
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.22	3.25	237	125.47	0.00	8,252	10,086	10354
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.65	0.20	89	98.84	0.00	4,863	4,797	4806
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.24	0.90	84	120.14	0.00	5,480	6,534	6583
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.77	0.80	86	116.57	0.00	8,137	9,420	9485
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.25	1.35	91	134.60	0.00	11,745	15,651	15809
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.29	0.18	28	103.47	0.00	5,813	5,887	5898
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.64	0.63	114	88.26	0.00	5,010	4,391	4422



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jun-2015	Previous Index Price 11-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	101.46	101.49	-0.033%	-0.341%	-1.651%	-3.430%	-0.19	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	103.88	103.90	-0.016%	-0.207%	-0.918%	-1.917%	-0.02	0.84	0.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.65	112.67	-0.020%	-0.589%	-1.284%	-1.403%	0.09	2.20	2.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.23	114.27	-0.033%	-0.726%	-1.492%	-1.235%	0.22	3.11	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.30	116.39	-0.073%	-0.868%	-1.747%	-1.142%	0.30	3.64	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.05	123.20	-0.119%	-1.161%	-2.542%	-2.130%	0.52	3.88	3.86
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.60	-0.175%	-1.117%	-2.499%	-1.788%	0.63	4.47	4.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.22	122.49	-0.220%	-1.287%	-2.935%	-2.398%	0.74	4.75	4.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.65	98.86	-0.221%	-2.126%	-3.848%		1.01	6.58	6.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.24	119.74	-0.416%	-2.482%	-5.485%	-2.349%	1.28	6.88	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.77	116.41	-0.552%	-2.981%	-6.508%	-2.528%	1.47	7.75	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.25	134.02	-0.570%	-3.976%	-7.689%	-3.405%	1.67	8.03	7.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.29	104.21	-0.885%	-7.513%	-13.344%	-4.056%	2.14	12.73	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.64	89.13	-1.672%	-13.603%	-23.329%		2.60	21.94	21.38

Return Price Performance			Index Price 12-Jun-2015	Previous Index Price 11-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	108.19	108.20	-0.009%	-0.045%	-0.049%	0.101%	-0.19	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.58	-0.005%	-0.037%	-4.250%	-4.192%	-0.02	0.84	0.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.22	116.23	-0.007%	-0.392%	-0.313%	0.739%	0.09	2.20	2.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.15	117.18	-0.022%	-0.562%	-0.703%	0.499%	0.22	3.11	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.63	120.70	-0.060%	-0.699%	-0.975%	0.519%	0.30	3.64	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.88	127.01	-0.103%	-0.952%	-1.575%	-0.034%	0.52	3.88	3.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	119.27	-0.164%	-0.968%	-5.278%	-3.755%	0.63	4.47	4.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.47	125.72	-0.204%	-1.104%	-2.103%	-0.609%	0.74	4.75	4.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.84	99.06	-0.218%	-2.092%	-3.691%		1.01	6.58	6.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.14	120.63	-0.404%	-2.345%	-4.862%	-4.015%	1.28	6.88	6.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.57	117.20	-0.541%	-2.856%	-5.953%	-4.021%	1.47	7.75	7.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.60	135.35	-0.554%	-3.795%	-6.928%	-5.402%	1.67	8.03	7.90
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.47	104.39	-0.877%	-7.424%	-13.855%	-4.178%	2.14	12.73	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.26	89.74	-1.654%	-13.454%	-22.934%		2.60	21.94	21.38