

Irish Stock Exchange Daily Bond Index Report

Monday 15 June, 2015

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Bond Indices Performance

Index	Close Value 15-Jun-2015	Previous Close Value 12-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.96	117.37	-0.342%	-2.84%	-5.38%	-3.11%	16.96%	5.91	5.82	1.42
All Bond Index (Return)	189.36	189.94	-0.306%	-2.64%	-4.61%	-1.45%	89.36%	5.91	5.82	1.42
Under 3 Bond Index (Clean)	95.12	95.17	-0.048%	-0.43%	-1.13%	-1.75%	-4.88%	1.47	1.47	0.08
Under 3 Bond Index (Return)	142.41	142.42	-0.010%	-0.21%	-0.18%	0.31%	42.41%	1.47	1.47	0.08
Under 5 Bond Index (Clean)	106.83	107.07	-0.220%	-1.03%	-2.09%	-2.05%	6.83%	3.18	3.16	0.47
Under 5 Bond Index (Return)	164.67	164.97	-0.182%	-0.82%	-0.57%	0.50%	64.67%	3.18	3.16	0.47
Under 10 Bond Index (Clean)	114.57	114.93	-0.308%	-2.02%	-3.92%	-2.91%	14.57%	4.85	4.80	1.08
Under 10 Bond Index (Return)	180.61	181.10	-0.272%	-1.81%	-3.11%	-1.24%	80.61%	4.85	4.80	1.08
5 Plus Bond Index (Clean)	123.47	124.04	-0.464%	-4.63%	-8.65%	-5.03%	23.47%	8.69	8.54	1.78
5 Plus Bond Index (Return)	204.46	205.35	-0.433%	-4.45%	-8.63%	-4.29%	104.46%	8.69	8.54	1.78
10 Plus Bond Index (Clean)	122.06	122.89	-0.679%	-11.01%	-18.79%	-12.68%	22.06%	16.60	16.20	2.44
10 Plus Bond Index (Return)	212.91	214.32	-0.657%	-10.88%	-18.36%	-11.59%	112.91%	16.60	16.20	2.44

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	101.44	6.81	297	108.24	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.84	0.73	58	104.57	0.00	8,132	8,444	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.58	3.62	240	116.20	0.00	6,389	7,193	7424
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.06	2.96	240	117.02	0.00	9,256	10,557	10831
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.96	4.36	362	120.33	0.00	7,700	8,929	9265
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.71	3.88	240	126.59	0.00	6,767	8,303	8566
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.92	0.72	58	118.64	0.00	11,609	13,689	13772
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.76	3.29	240	125.05	0.00	8,252	10,048	10319
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.20	0.20	92	98.41	0.00	4,863	4,775	4785
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.73	0.93	87	119.66	0.00	5,480	6,506	6556
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.33	0.83	89	116.16	0.00	8,137	9,385	9452
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.65	1.39	94	134.04	0.00	11,745	15,580	15744
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.77	0.20	31	102.97	0.00	5,813	5,974	5985
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	86.83	0.64	117	87.47	0.00	5,010	4,350	4382

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jun-2015	Previous Index Price 12-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	101.44	101.46	-0.018%	-0.359%	-1.668%	-3.448%	-0.22	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	103.84	103.88	-0.037%	-0.243%	-0.954%	-1.953%	0.01	0.84	0.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.58	112.65	-0.062%	-0.651%	-1.345%	-1.464%	0.11	2.20	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.06	114.23	-0.146%	-0.871%	-1.636%	-1.379%	0.26	3.11	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.96	116.30	-0.290%	-1.155%	-2.032%	-1.428%	0.38	3.64	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.71	123.05	-0.274%	-1.431%	-2.809%	-2.398%	0.58	3.88	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	118.39	-0.397%	-1.509%	-2.886%	-2.178%	0.72	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.76	122.22	-0.374%	-1.656%	-3.297%	-2.763%	0.82	4.75	4.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.20	98.65	-0.448%	-2.565%	-4.279%		1.08	6.58	6.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	119.24	-0.432%	-2.903%	-5.893%	-2.770%	1.34	6.88	6.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.33	115.77	-0.373%	-3.343%	-6.857%	-2.892%	1.52	7.75	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.65	133.25	-0.453%	-4.410%	-8.107%	-3.842%	1.73	8.03	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.77	103.29	-0.502%	-7.977%	-13.778%	-4.538%	2.18	12.72	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.83	87.64	-0.921%	-14.399%	-24.035%		2.65	21.89	21.33

Return Price Performance			Index Price 15-Jun-2015	Previous Index Price 12-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	108.24	108.19	0.046%	0.001%	-0.003%	0.147%	-0.22	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	104.57	0.000%	-0.037%	-4.250%	-4.192%	0.01	0.84	0.84
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.20	116.22	-0.022%	-0.413%	-0.335%	0.718%	0.11	2.20	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.02	117.15	-0.111%	-0.672%	-0.814%	0.388%	0.26	3.11	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.33	120.63	-0.250%	-0.947%	-1.222%	0.268%	0.38	3.64	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.59	126.88	-0.228%	-1.177%	-1.799%	-0.262%	0.58	3.88	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	118.64	119.07	-0.364%	-1.328%	-5.623%	-4.105%	0.72	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.47	-0.332%	-1.432%	-2.427%	-0.939%	0.82	4.75	4.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.41	98.84	-0.440%	-2.523%	-4.115%		1.08	6.58	6.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.66	120.14	-0.402%	-2.738%	-5.245%	-4.401%	1.34	6.88	6.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.16	116.57	-0.347%	-3.193%	-6.279%	-4.354%	1.52	7.75	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.04	134.60	-0.415%	-4.194%	-7.314%	-5.794%	1.73	8.03	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.97	103.47	-0.481%	-7.870%	-14.270%	-4.640%	2.18	12.72	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.47	88.26	-0.896%	-14.230%	-23.625%		2.65	21.89	21.33