

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 June, 2015

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Bond Indices Performance

Index	Close Value 17-Jun-2015	Previous Close Value 16-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.97	116.65	0.280%	-2.84%	-5.37%	-3.10%	16.97%	5.91	5.83	1.42
All Bond Index (Return)	189.41	188.87	0.286%	-2.61%	-4.58%	-1.43%	89.41%	5.91	5.83	1.42
Under 3 Bond Index (Clean)	95.08	95.08	-0.003%	-0.48%	-1.18%	-1.80%	-4.92%	1.46	1.46	0.09
Under 3 Bond Index (Return)	142.38	142.36	0.009%	-0.24%	-0.20%	0.28%	42.38%	1.46	1.46	0.09
Under 5 Bond Index (Clean)	106.81	106.69	0.116%	-1.05%	-2.11%	-2.07%	6.81%	3.19	3.18	0.47
Under 5 Bond Index (Return)	164.68	164.48	0.125%	-0.82%	-0.56%	0.51%	64.68%	3.19	3.18	0.47
Under 10 Bond Index (Clean)	114.55	114.30	0.219%	-2.03%	-3.93%	-2.92%	14.55%	4.86	4.81	1.08
Under 10 Bond Index (Return)	180.62	180.21	0.225%	-1.81%	-3.11%	-1.23%	80.62%	4.86	4.81	1.08
5 Plus Bond Index (Clean)	123.51	122.96	0.446%	-4.60%	-8.62%	-5.01%	23.51%	8.69	8.54	1.77
5 Plus Bond Index (Return)	204.56	203.64	0.450%	-4.41%	-8.59%	-4.24%	104.56%	8.69	8.54	1.77
10 Plus Bond Index (Clean)	122.34	121.25	0.899%	-10.81%	-18.61%	-12.49%	22.34%	16.61	16.21	2.43
10 Plus Bond Index (Return)	213.42	211.51	0.901%	-10.67%	-18.17%	-11.37%	113.42%	16.61	16.21	2.43

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	101.39	6.85	299	108.24	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.80	0.76	60	104.55	0.00	8,132	8,441	8502
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.51	3.65	242	116.16	0.00	6,389	7,189	7422
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.01	2.98	242	116.99	0.00	9,256	10,552	10828
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.89	4.39	364	120.27	0.00	7,700	8,923	9261
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.69	3.91	242	126.60	0.00	6,767	8,302	8567
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.02	0.74	60	118.76	0.00	11,609	13,700	13786
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.82	3.32	242	125.14	0.00	8,252	10,053	10326
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.16	0.21	94	98.36	0.00	4,863	4,773	4783
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.68	0.95	89	119.63	0.00	5,480	6,503	6555
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.11	0.85	91	115.96	0.00	8,137	9,367	9436
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.75	1.42	96	134.17	0.00	11,745	15,592	15759
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.90	0.22	33	103.12	0.00	5,813	5,981	5994
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.15	0.65	119	87.80	0.00	5,028	4,366	4399

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jun-2015	Previous Index Price 16-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	101.39	101.41	-0.026%	-0.410%	-1.719%	-3.497%	-0.19	0.16	0.16
IE0006857530	0685753	4.6 Treas Bnd 2016	103.80	103.81	-0.014%	-0.283%	-0.994%	-1.992%	0.03	0.83	0.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.51	112.50	0.011%	-0.711%	-1.405%	-1.524%	0.12	2.19	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.01	113.92	0.074%	-0.919%	-1.684%	-1.427%	0.27	3.10	3.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.89	115.70	0.162%	-1.221%	-2.098%	-1.494%	0.39	3.77	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.69	122.52	0.140%	-1.450%	-2.827%	-2.416%	0.58	3.87	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	118.02	117.73	0.242%	-1.432%	-2.811%	-2.101%	0.69	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.82	121.40	0.346%	-1.607%	-3.250%	-2.715%	0.80	4.74	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.16	97.80	0.366%	-2.609%	-4.323%		1.09	6.57	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.27	0.342%	-2.944%	-5.933%	-2.811%	1.35	6.87	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.11	114.77	0.301%	-3.527%	-7.034%	-3.077%	1.54	7.74	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.75	132.27	0.365%	-4.338%	-8.037%	-3.769%	1.72	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.90	102.11	0.774%	-7.862%	-13.671%	-4.419%	2.17	12.72	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.15	86.23	1.070%	-14.083%	-23.755%		2.63	21.91	21.34

Return Price Performance			Index Price 17-Jun-2015	Previous Index Price 16-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	108.24	-0.003%	-0.005%	-0.008%	0.142%	-0.19	0.16	0.16
IE0006857530	0685753	4.6 Treas Bnd 2016	104.55	104.56	-0.003%	-0.054%	-4.266%	-4.207%	0.03	0.83	0.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.16	116.13	0.023%	-0.445%	-0.366%	0.686%	0.12	2.19	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.99	116.89	0.083%	-0.699%	-0.840%	0.361%	0.27	3.10	3.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.27	120.07	0.167%	-0.991%	-1.267%	0.223%	0.39	3.77	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.60	126.41	0.149%	-1.169%	-1.791%	-0.254%	0.58	3.87	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	118.76	118.46	0.252%	-1.231%	-5.530%	-4.010%	0.69	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.14	124.70	0.348%	-1.364%	-2.360%	-0.870%	0.80	4.74	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.36	98.00	0.367%	-2.564%	-4.155%		1.09	6.57	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.63	119.21	0.349%	-2.761%	-5.268%	-4.424%	1.35	6.87	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.96	115.61	0.307%	-3.360%	-6.441%	-4.520%	1.54	7.74	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.17	133.67	0.373%	-4.102%	-7.225%	-5.703%	1.72	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.12	102.32	0.779%	-7.744%	-14.152%	-4.509%	2.17	12.72	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.80	86.87	1.068%	-13.906%	-23.336%		2.63	21.91	21.34