

Irish Stock Exchange Daily Bond Index Report

Monday 22 June, 2015

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Bond Indices Performance

Index	Close Value 22-Jun-2015	Previous Close Value 19-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.39	117.54	-0.124%	-2.49%	-5.03%	-2.75%	17.39%	5.94	5.86	1.36
All Bond Index (Return)	190.18	190.35	-0.092%	-2.22%	-4.20%	-1.03%	90.18%	5.94	5.86	1.36
Under 3 Bond Index (Clean)	95.03	95.01	0.019%	-0.53%	-1.23%	-1.85%	-4.97%	1.45	1.45	0.09
Under 3 Bond Index (Return)	142.39	142.31	0.056%	-0.22%	-0.19%	0.30%	42.39%	1.45	1.45	0.09
Under 5 Bond Index (Clean)	106.88	106.86	0.015%	-0.99%	-2.05%	-2.01%	6.88%	3.18	3.16	0.43
Under 5 Bond Index (Return)	164.87	164.79	0.049%	-0.70%	-0.45%	0.62%	64.87%	3.18	3.16	0.43
Under 10 Bond Index (Clean)	114.79	114.88	-0.072%	-1.83%	-3.73%	-2.72%	14.79%	4.85	4.80	1.03
Under 10 Bond Index (Return)	181.08	181.15	-0.040%	-1.55%	-2.86%	-0.98%	81.08%	4.85	4.80	1.03
5 Plus Bond Index (Clean)	124.32	124.65	-0.262%	-3.98%	-8.02%	-4.38%	24.32%	8.72	8.57	1.70
5 Plus Bond Index (Return)	205.98	206.47	-0.233%	-3.74%	-7.95%	-3.57%	105.98%	8.72	8.57	1.70
10 Plus Bond Index (Clean)	124.62	125.41	-0.628%	-9.15%	-17.09%	-10.85%	24.62%	16.67	16.30	2.31
10 Plus Bond Index (Return)	217.45	218.78	-0.607%	-8.98%	-16.62%	-9.70%	117.45%	16.67	16.30	2.31

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	101.26	6.97	304	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.77	0.82	65	104.59	0.00	8,132	8,439	8505
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.42	3.72	247	116.14	0.00	6,389	7,183	7420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.03	3.05	247	117.08	0.00	9,256	10,554	10836
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.01	0.05	4	116.06	0.00	7,700	8,933	8936
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.80	3.99	247	126.79	0.00	6,767	8,309	8579
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.23	0.80	65	119.03	0.00	11,609	13,724	13817
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.11	3.38	247	125.49	0.00	8,252	10,076	10356
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.77	0.22	99	98.99	0.00	4,863	4,803	4813
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.05	1.00	94	120.05	0.00	5,480	6,523	6578
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.55	0.89	96	116.45	0.00	8,137	9,402	9475
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.35	1.49	101	134.85	0.00	11,745	15,663	15838
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.47	0.25	38	104.72	0.00	5,813	6,072	6087
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	89.18	0.68	124	89.86	0.00	5,028	4,484	4518

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jun-2015	Previous Index Price 19-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	101.26	101.28	-0.025%	-0.534%	-1.842%	-3.618%	-0.13	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	103.77	103.75	0.022%	-0.307%	-1.018%	-2.016%	-0.02	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.42	112.40	0.016%	-0.794%	-1.487%	-1.606%	0.13	2.18	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.03	114.02	0.016%	-0.897%	-1.662%	-1.405%	0.25	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.01	115.95	0.051%	-1.117%	-1.995%	-1.391%	0.35	3.76	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.80	122.77	0.018%	-1.366%	-2.744%	-2.333%	0.54	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	118.23	118.25	-0.017%	-1.257%	-2.638%	-1.927%	0.65	4.44	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.11	122.13	-0.018%	-1.377%	-3.023%	-2.488%	0.74	4.73	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.77	98.83	-0.056%	-1.999%	-3.723%		0.99	6.56	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.05	119.29	-0.204%	-2.642%	-5.640%	-2.508%	1.30	6.86	6.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.55	115.85	-0.252%	-3.159%	-6.679%	-2.707%	1.49	7.73	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.35	133.71	-0.266%	-3.904%	-7.620%	-3.332%	1.66	8.01	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.47	104.83	-0.342%	-6.454%	-12.352%	-2.959%	2.05	12.72	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.18	90.09	-1.013%	-12.080%	-21.977%		2.52	22.00	21.46

Return Price Performance			Index Price 22-Jun-2015	Previous Index Price 19-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	108.23	108.18	0.041%	-0.016%	-0.019%	0.130%	-0.13	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	104.53	0.058%	-0.017%	-4.231%	-4.172%	-0.02	0.82	0.82
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.14	116.08	0.054%	-0.461%	-0.383%	0.669%	0.13	2.18	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.08	117.02	0.047%	-0.625%	-0.766%	0.436%	0.25	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.06	115.96	0.082%	-4.463%	-4.729%	-3.292%	0.35	3.76	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.79	126.72	0.056%	-1.024%	-1.647%	-0.107%	0.54	3.86	3.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.03	119.01	0.014%	-1.006%	-5.314%	-3.791%	0.65	4.44	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.49	125.47	0.016%	-1.085%	-2.083%	-0.589%	0.74	4.73	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.99	99.04	-0.048%	-1.943%	-3.545%		0.99	6.56	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.05	120.26	-0.175%	-2.417%	-4.933%	-4.086%	1.30	6.86	6.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.45	116.71	-0.226%	-2.955%	-6.049%	-4.119%	1.49	7.73	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	135.16	-0.230%	-3.618%	-6.756%	-5.228%	1.66	8.01	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.72	105.06	-0.322%	-6.308%	-12.816%	-3.023%	2.05	12.72	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.86	90.76	-0.988%	-11.887%	-21.538%		2.52	22.00	21.46