

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 June, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 24-Jun-2015	Close Value 23-Jun-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.70	117.74	-0.037%	-2.23%	-4.79%	-2.50%	17.70%	5.94	5.87	1.32
All Bond Index (Return)	190.71	190.76	-0.027%	-1.95%	-3.93%	-0.76%	90.71%	5.94	5.87	1.32
Under 3 Bond Index (Clean)	95.01	95.03	-0.018%	-0.55%	-1.26%	-1.87%	-4.99%	1.44	1.44	0.08
Under 3 Bond Index (Return)	142.40	142.41	-0.006%	-0.22%	-0.19%	0.30%	42.40%	1.44	1.44	0.08
Under 5 Bond Index (Clean)	106.94	106.99	-0.040%	-0.93%	-1.99%	-1.95%	6.94%	3.17	3.16	0.41
Under 5 Bond Index (Return)	165.01	165.06	-0.028%	-0.62%	-0.36%	0.71%	65.01%	3.17	3.16	0.41
Under 10 Bond Index (Clean)	115.02	115.06	-0.035%	-1.63%	-3.54%	-2.53%	15.02%	4.85	4.81	0.99
Under 10 Bond Index (Return)	181.47	181.52	-0.024%	-1.34%	-2.65%	-0.76%	81.47%	4.85	4.81	0.99
5 Plus Bond Index (Clean)	124.89	124.94	-0.035%	-3.53%	-7.60%	-3.94%	24.89%	8.73	8.59	1.65
5 Plus Bond Index (Return)	206.96	207.01	-0.026%	-3.29%	-7.52%	-3.12%	106.96%	8.73	8.59	1.65
10 Plus Bond Index (Clean)	125.71	125.79	-0.064%	-8.35%	-16.37%	-10.07%	25.71%	16.70	16.33	2.26
10 Plus Bond Index (Return)	219.37	219.49	-0.057%	-8.18%	-15.88%	-8.90%	119.37%	16.70	16.33	2.26

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	101.21	7.01	306	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.77	0.84	67	104.61	0.00	8,132	8,438	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.37	3.75	249	116.13	0.00	6,389	7,180	7419
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.07	3.07	249	117.14	0.00	9,256	10,557	10842
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.12	0.07	6	116.20	0.00	7,700	8,942	8947
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.92	4.03	249	126.94	0.00	6,767	8,317	8590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.39	0.83	67	119.21	0.00	11,609	13,743	13839
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	3.41	249	125.75	0.00	8,252	10,095	10377
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.07	0.22	101	99.29	0.00	4,863	4,817	4828
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.50	1.03	96	120.52	0.00	5,480	6,548	6604
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.99	0.91	98	116.90	0.00	8,137	9,438	9512
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.01	1.52	103	135.53	0.00	11,745	15,739	15918
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.32	0.26	40	105.58	0.00	5,813	6,121	6137
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	90.04	0.69	126	90.73	0.00	5,028	4,527	4561

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jun-2015	Previous Index Price 23-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	101.21	101.24	-0.025%	-0.579%	-1.885%	-3.661%	-0.14	0.14	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	103.77	103.78	-0.010%	-0.312%	-1.023%	-2.021%	-0.04	0.81	0.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.37	112.41	-0.028%	-0.834%	-1.527%	-1.645%	0.14	2.17	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.07	114.09	-0.018%	-0.869%	-1.634%	-1.377%	0.23	3.08	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.12	116.14	-0.017%	-1.019%	-1.897%	-1.292%	0.32	3.75	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.92	122.96	-0.039%	-1.269%	-2.649%	-2.237%	0.51	3.85	3.83
IE0034074488	3407448	4.5 Treas Bnd 2020	118.39	118.50	-0.098%	-1.122%	-2.504%	-1.793%	0.61	4.44	4.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.39	-0.041%	-1.190%	-2.839%	-2.302%	0.70	4.72	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.07	99.12	-0.042%	-1.702%	-3.431%		0.94	6.55	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.50	119.56	-0.050%	-2.271%	-5.281%	-2.137%	1.24	6.86	6.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.99	116.01	-0.019%	-2.794%	-6.328%	-2.341%	1.44	7.72	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.01	134.02	-0.013%	-3.434%	-7.168%	-2.860%	1.59	8.01	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.32	105.43	-0.104%	-5.698%	-11.643%	-2.174%	1.98	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.04	90.04	-0.008%	-11.237%	-21.229%		2.48	22.03	21.50

Return Price Performance			Index Price 24-Jun-2015	Previous Index Price 23-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	108.23	-0.002%	-0.015%	-0.018%	0.131%	-0.14	0.14	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.61	0.002%	0.002%	-4.213%	-4.154%	-0.04	0.81	0.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.13	116.14	-0.015%	-0.474%	-0.395%	0.656%	0.14	2.17	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.14	117.14	-0.007%	-0.576%	-0.718%	0.485%	0.23	3.08	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.20	116.20	-0.007%	-4.348%	-4.614%	-3.175%	0.32	3.75	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.94	126.97	-0.025%	-0.906%	-1.529%	0.013%	0.51	3.85	3.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.21	119.32	-0.087%	-0.850%	-5.165%	-3.640%	0.61	4.44	4.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.75	125.79	-0.029%	-0.880%	-1.881%	-0.384%	0.70	4.72	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.29	99.33	-0.040%	-1.642%	-3.249%		0.94	6.55	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.52	120.57	-0.041%	-2.031%	-4.557%	-3.706%	1.24	6.86	6.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.90	116.91	-0.011%	-2.577%	-5.682%	-3.746%	1.44	7.72	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.53	135.53	-0.001%	-3.131%	-6.285%	-4.748%	1.59	8.01	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.58	105.68	-0.097%	-5.540%	-12.102%	-2.228%	1.98	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.73	90.73	-0.002%	-11.037%	-20.781%		2.48	22.03	21.50