

Irish Stock Exchange Daily Bond Index Report

Thursday 25 June, 2015

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Jun-2015	Previous Close Value 24-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.60	117.70	-0.084%	-2.32%	-4.87%	-2.58%	17.60%	5.93	5.85	1.32
All Bond Index (Return)	190.57	190.71	-0.073%	-2.02%	-4.00%	-0.83%	90.57%	5.93	5.85	1.32
Under 3 Bond Index (Clean)	95.02	95.01	0.009%	-0.54%	-1.25%	-1.86%	-4.98%	1.44	1.44	0.05
Under 3 Bond Index (Return)	142.43	142.40	0.022%	-0.20%	-0.17%	0.32%	42.43%	1.44	1.44	0.05
Under 5 Bond Index (Clean)	106.94	106.94	0.000%	-0.93%	-1.99%	-1.95%	6.94%	3.16	3.15	0.40
Under 5 Bond Index (Return)	165.03	165.01	0.011%	-0.61%	-0.35%	0.72%	65.03%	3.16	3.15	0.40
Under 10 Bond Index (Clean)	114.99	115.02	-0.031%	-1.66%	-3.57%	-2.56%	14.99%	4.84	4.80	0.99
Under 10 Bond Index (Return)	181.44	181.47	-0.020%	-1.36%	-2.67%	-0.78%	81.44%	4.84	4.80	0.99
5 Plus Bond Index (Clean)	124.68	124.89	-0.167%	-3.70%	-7.75%	-4.10%	24.68%	8.71	8.56	1.66
5 Plus Bond Index (Return)	206.63	206.96	-0.157%	-3.44%	-7.66%	-3.27%	106.63%	8.71	8.56	1.66
10 Plus Bond Index (Clean)	124.96	125.71	-0.597%	-8.90%	-16.87%	-10.61%	24.96%	16.67	16.29	2.30
10 Plus Bond Index (Return)	218.08	219.37	-0.587%	-8.72%	-16.38%	-9.44%	118.08%	16.67	16.29	2.30

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	101.16	7.04	307	108.19	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.74	0.86	68	104.60	0.00	8,132	8,436	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.43	3.77	250	116.20	0.00	6,389	7,183	7424
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.05	3.08	250	117.13	0.00	9,256	10,556	10841
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.07	0.08	7	116.15	0.00	7,700	8,937	8944
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.96	4.04	250	127.00	0.00	6,767	8,320	8594
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.40	0.84	68	119.24	0.00	11,609	13,745	13842
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.35	3.43	250	125.78	0.00	8,252	10,096	10379
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.16	0.22	102	99.38	0.00	4,863	4,822	4833
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.45	1.04	97	120.48	0.00	5,480	6,545	6602
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.88	0.92	99	116.80	0.00	8,137	9,429	9504
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.78	1.54	104	135.32	0.00	11,745	15,713	15894
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.74	0.27	41	105.01	0.00	5,813	6,088	6104
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	89.43	0.70	127	90.13	0.00	5,028	4,496	4531

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jun-2015	Previous Index Price 24-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	101.16	101.21	-0.056%	-0.635%	-1.941%	-3.715%	-0.23	0.14	0.14
IE0006857530	0685753	4.6 Treas Bnd 2016	103.74	103.77	-0.024%	-0.336%	-1.046%	-2.044%	-0.06	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.43	112.37	0.049%	-0.785%	-1.478%	-1.597%	0.10	2.16	2.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.05	114.07	-0.018%	-0.886%	-1.651%	-1.395%	0.23	3.07	3.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.07	116.12	-0.047%	-1.065%	-1.943%	-1.339%	0.32	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.96	122.92	0.037%	-1.233%	-2.614%	-2.202%	0.50	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	118.40	118.39	0.011%	-1.111%	-2.494%	-1.782%	0.60	4.43	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.35	122.34	0.010%	-1.180%	-2.830%	-2.293%	0.69	4.72	4.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.16	99.07	0.088%	-1.615%	-3.346%		0.93	6.55	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.45	119.50	-0.043%	-2.313%	-5.321%	-2.179%	1.24	6.85	6.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.88	115.99	-0.093%	-2.885%	-6.415%	-2.432%	1.45	7.72	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.78	134.01	-0.166%	-3.594%	-7.322%	-3.021%	1.61	8.00	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.74	105.32	-0.543%	-6.210%	-12.123%	-2.705%	2.03	12.71	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.43	90.04	-0.669%	-11.830%	-21.756%		2.51	22.00	21.46

Return Price Performance			Index Price 25-Jun-2015	Previous Index Price 24-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	108.23	-0.032%	-0.047%	-0.051%	0.099%	-0.23	0.14	0.14
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.61	-0.011%	-0.010%	-4.224%	-4.165%	-0.06	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.20	116.13	0.060%	-0.414%	-0.335%	0.717%	0.10	2.16	2.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.13	117.14	-0.007%	-0.583%	-0.725%	0.478%	0.23	3.07	3.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.15	116.20	-0.037%	-4.384%	-4.650%	-3.211%	0.32	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.00	126.94	0.048%	-0.858%	-1.482%	0.061%	0.50	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.24	119.21	0.021%	-0.829%	-5.145%	-3.620%	0.60	4.43	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.78	125.75	0.021%	-0.860%	-1.861%	-0.364%	0.69	4.72	4.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.38	99.29	0.091%	-1.553%	-3.161%		0.93	6.55	6.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.48	120.52	-0.034%	-2.065%	-4.589%	-3.739%	1.24	6.85	6.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.80	116.90	-0.085%	-2.659%	-5.762%	-3.827%	1.45	7.72	7.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.32	135.53	-0.153%	-3.279%	-6.428%	-4.894%	1.61	8.00	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.01	105.58	-0.535%	-6.045%	-12.572%	-2.751%	2.03	12.71	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.13	90.73	-0.657%	-11.622%	-21.302%		2.51	22.00	21.46