

Irish Stock Exchange Daily Bond Index Report

Friday 26 June, 2015

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Bond Indices Performance

Index	Close Value 26-Jun-2015	Previous Close Value 25-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.33	117.60	-0.230%	-2.54%	-5.08%	-2.80%	17.33%	5.91	5.83	1.36
All Bond Index (Return)	190.15	190.57	-0.217%	-2.23%	-4.21%	-1.04%	90.15%	5.91	5.83	1.36
Under 3 Bond Index (Clean)	95.00	95.02	-0.016%	-0.56%	-1.26%	-1.88%	-5.00%	1.43	1.43	0.05
Under 3 Bond Index (Return)	142.43	142.43	-0.003%	-0.20%	-0.17%	0.32%	42.43%	1.43	1.43	0.05
Under 5 Bond Index (Clean)	106.87	106.94	-0.070%	-1.00%	-2.06%	-2.02%	6.87%	3.16	3.15	0.41
Under 5 Bond Index (Return)	164.94	165.03	-0.057%	-0.66%	-0.41%	0.66%	64.94%	3.16	3.15	0.41
Under 10 Bond Index (Clean)	114.82	114.99	-0.141%	-1.80%	-3.71%	-2.69%	14.82%	4.84	4.79	1.01
Under 10 Bond Index (Return)	181.20	181.44	-0.128%	-1.49%	-2.79%	-0.91%	81.20%	4.84	4.79	1.01
5 Plus Bond Index (Clean)	124.20	124.68	-0.391%	-4.07%	-8.11%	-4.47%	24.20%	8.68	8.53	1.71
5 Plus Bond Index (Return)	205.85	206.63	-0.378%	-3.80%	-8.01%	-3.64%	105.85%	8.68	8.53	1.71
10 Plus Bond Index (Clean)	123.57	124.96	-1.108%	-9.91%	-17.79%	-11.60%	23.57%	16.60	16.22	2.37
10 Plus Bond Index (Return)	215.69	218.08	-1.097%	-9.72%	-17.30%	-10.43%	115.69%	16.60	16.22	2.37

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	101.13	7.06	308	108.19	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.74	0.87	69	104.61	0.00	8,132	8,436	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.40	3.78	251	116.18	0.00	6,389	7,181	7423
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.99	3.10	251	117.09	0.00	9,256	10,551	10837
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.98	0.10	8	116.08	0.00	7,700	8,931	8938
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.83	4.06	251	126.89	0.00	6,767	8,312	8586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	0.85	69	119.10	0.00	11,609	13,727	13826
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.17	3.44	251	125.61	0.00	8,252	10,081	10365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.97	0.23	103	99.19	0.00	4,863	4,812	4823
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.25	1.05	98	120.29	0.00	5,480	6,534	6591
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.60	0.93	100	116.53	0.00	8,137	9,406	9482
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.38	1.55	105	134.93	0.00	11,745	15,666	15848
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.01	0.28	42	104.29	0.00	5,813	6,046	6062
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.95	0.70	128	88.65	0.00	5,028	4,422	4457

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jun-2015	Previous Index Price 25-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	101.13	101.16	-0.028%	-0.662%	-1.968%	-3.742%	-0.20	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	103.74	103.74	-0.005%	-0.341%	-1.051%	-2.049%	-0.07	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.40	112.43	-0.029%	-0.815%	-1.507%	-1.626%	0.11	2.16	2.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.99	114.05	-0.046%	-0.932%	-1.696%	-1.440%	0.24	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.98	116.07	-0.074%	-1.139%	-2.016%	-1.412%	0.34	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.83	122.96	-0.103%	-1.335%	-2.714%	-2.303%	0.52	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.40	-0.127%	-1.236%	-2.617%	-1.906%	0.63	4.43	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.17	122.35	-0.150%	-1.329%	-2.976%	-2.440%	0.72	4.71	4.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.97	99.16	-0.197%	-1.809%	-3.536%		0.96	6.54	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.25	119.45	-0.169%	-2.478%	-5.481%	-2.345%	1.27	6.84	6.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.60	115.88	-0.242%	-3.119%	-6.641%	-2.667%	1.48	7.71	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.38	133.78	-0.303%	-3.886%	-7.602%	-3.314%	1.65	8.00	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.01	104.74	-0.700%	-6.866%	-12.738%	-3.386%	2.08	12.70	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.95	89.43	-1.662%	-13.295%	-23.056%		2.59	21.92	21.36

Return Price Performance			Index Price 26-Jun-2015	Previous Index Price 25-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	108.19	-0.005%	-0.052%	-0.055%	0.094%	-0.20	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.60	0.008%	-0.002%	-4.217%	-4.158%	-0.07	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.18	116.20	-0.015%	-0.429%	-0.351%	0.701%	0.11	2.16	2.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.09	117.13	-0.033%	-0.616%	-0.758%	0.444%	0.24	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.08	116.15	-0.064%	-4.444%	-4.710%	-3.272%	0.34	3.74	3.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.89	127.00	-0.087%	-0.945%	-1.568%	-0.027%	0.52	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.10	119.24	-0.115%	-0.943%	-5.254%	-3.730%	0.63	4.43	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.61	125.78	-0.136%	-0.995%	-1.994%	-0.499%	0.72	4.71	4.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.19	99.38	-0.194%	-1.744%	-3.349%		0.96	6.54	6.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.29	120.48	-0.159%	-2.220%	-4.740%	-3.892%	1.27	6.84	6.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.53	116.80	-0.231%	-2.884%	-5.980%	-4.049%	1.48	7.71	7.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.93	135.32	-0.289%	-3.558%	-6.698%	-5.168%	1.65	8.00	7.87
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.29	105.01	-0.692%	-6.696%	-13.177%	-3.425%	2.08	12.70	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.65	90.13	-1.643%	-13.074%	-22.595%		2.59	21.92	21.36