

Irish Stock Exchange Daily Bond Index Report



Monday 29 June, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 29-Jun-2015	Close Value 26-Jun-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.02	117.33	-0.263%	-2.80%	-5.33%	-3.06%	17.02%	5.89	5.81	1.40
All Bond Index (Return)	189.72	190.15	-0.230%	-2.46%	-4.43%	-1.27%	89.72%	5.89	5.81	1.40
Under 3 Bond Index (Clean)	94.93	95.00	-0.072%	-0.63%	-1.33%	-1.95%	-5.07%	1.43	1.43	0.09
Under 3 Bond Index (Return)	142.38	142.43	-0.033%	-0.23%	-0.20%	0.29%	42.38%	1.43	1.43	0.09
Under 5 Bond Index (Clean)	106.75	106.87	-0.110%	-1.11%	-2.16%	-2.12%	6.75%	3.16	3.14	0.45
Under 5 Bond Index (Return)	164.81	164.94	-0.074%	-0.74%	-0.48%	0.59%	64.81%	3.16	3.14	0.45
Under 10 Bond Index (Clean)	114.58	114.82	-0.210%	-2.01%	-3.91%	-2.90%	14.58%	4.83	4.78	1.05
Under 10 Bond Index (Return)	180.89	181.20	-0.175%	-1.66%	-2.96%	-1.08%	80.89%	4.83	4.78	1.05
5 Plus Bond Index (Clean)	123.68	124.20	-0.417%	-4.47%	-8.49%	-4.87%	23.68%	8.66	8.51	1.75
5 Plus Bond Index (Return)	205.05	205.85	-0.387%	-4.18%	-8.37%	-4.01%	105.05%	8.66	8.51	1.75
10 Plus Bond Index (Clean)	122.59	123.57	-0.793%	-10.62%	-18.44%	-12.30%	22.59%	16.57	16.18	2.41
10 Plus Bond Index (Return)	214.03	215.69	-0.770%	-10.42%	-17.93%	-11.12%	114.03%	16.57	16.18	2.41

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	101.10	7.13	311	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.70	0.91	72	104.60	0.00	8,132	8,432	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.28	3.83	254	116.10	0.00	6,389	7,173	7418
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.87	3.13	254	117.00	0.00	9,256	10,539	10829
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.83	0.13	11	115.97	0.00	7,700	8,919	8929
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.66	4.11	254	126.76	0.00	6,767	8,300	8577
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.11	0.89	72	118.99	0.00	11,609	13,711	13814
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.98	3.48	254	125.45	0.00	8,252	10,065	10352
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.72	0.23	106	98.95	0.00	4,863	4,800	4811
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	1.08	101	119.86	0.00	5,480	6,509	6568
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.98	0.96	103	115.94	0.00	8,137	9,356	9434
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.95	1.60	108	134.54	0.00	11,745	15,615	15803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.37	0.30	45	103.66	0.00	5,813	6,008	6025
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.04	0.72	131	87.76	0.00	5,028	4,376	4412

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Jun-2015	Previous Index Price 26-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	101.10	101.13	-0.025%	-0.687%	-1.992%	-3.765%	-0.19	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	103.70	103.74	-0.041%	-0.382%	-1.092%	-2.090%	-0.03	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.28	112.40	-0.107%	-0.920%	-1.612%	-1.731%	0.15	2.16	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.87	113.99	-0.108%	-1.039%	-1.802%	-1.546%	0.27	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.83	115.98	-0.128%	-1.266%	-2.142%	-1.539%	0.37	3.74	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.66	122.83	-0.145%	-1.478%	-2.855%	-2.444%	0.55	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	118.11	118.25	-0.123%	-1.357%	-2.737%	-2.027%	0.65	4.42	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.98	122.17	-0.158%	-1.484%	-3.129%	-2.594%	0.75	4.71	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.72	98.97	-0.250%	-2.054%	-3.777%		1.00	6.54	6.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	119.25	-0.390%	-2.858%	-5.850%	-2.725%	1.32	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.98	115.60	-0.536%	-3.639%	-7.142%	-3.189%	1.55	7.71	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	133.38	-0.325%	-4.198%	-7.902%	-3.628%	1.69	7.99	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.37	104.01	-0.617%	-7.441%	-13.277%	-3.982%	2.13	12.69	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.04	87.95	-1.034%	-14.192%	-23.851%		2.64	21.87	21.31

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Jun-2015	Previous Index Price 26-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.19	0.041%	-0.011%	-0.015%	0.135%	-0.19	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.61	-0.006%	-0.008%	-4.222%	-4.163%	-0.03	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.10	116.18	-0.065%	-0.494%	-0.415%	0.636%	0.15	2.16	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.00	117.09	-0.073%	-0.689%	-0.831%	0.371%	0.27	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.97	116.08	-0.096%	-4.537%	-4.802%	-3.366%	0.37	3.74	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.76	126.89	-0.102%	-1.045%	-1.668%	-0.128%	0.55	3.84	3.82
IE0034074488	3407448	4.5 Treas Bnd 2020	118.99	119.10	-0.091%	-1.033%	-5.340%	-3.818%	0.65	4.42	4.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.45	125.61	-0.121%	-1.115%	-2.113%	-0.619%	0.75	4.71	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.95	99.19	-0.243%	-1.983%	-3.584%		1.00	6.54	6.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.86	120.29	-0.360%	-2.572%	-5.083%	-4.238%	1.32	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.94	116.53	-0.509%	-3.379%	-6.459%	-4.538%	1.55	7.71	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.54	134.93	-0.288%	-3.835%	-6.967%	-5.441%	1.69	7.99	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.66	104.29	-0.596%	-7.252%	-13.695%	-4.001%	2.13	12.69	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.76	88.65	-1.006%	-13.949%	-23.374%		2.64	21.87	21.31