

Irish Stock Exchange Daily Bond Index Report



Tuesday 30 June, 2015

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Bond Indices Performance

Index	Close Value 30-Jun-2015	Previous Close Value 29-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.16	117.02	0.115%	-2.69%	-5.23%	-2.95%	17.16%	5.90	5.82	1.38
All Bond Index (Return)	189.95	189.72	0.124%	-2.34%	-4.31%	-1.15%	89.95%	5.90	5.82	1.38
Under 3 Bond Index (Clean)	94.93	94.93	-0.004%	-0.63%	-1.34%	-1.95%	-5.07%	1.43	1.43	0.09
Under 3 Bond Index (Return)	142.39	142.38	0.008%	-0.23%	-0.19%	0.29%	42.39%	1.43	1.43	0.09
Under 5 Bond Index (Clean)	106.76	106.75	0.013%	-1.09%	-2.15%	-2.11%	6.76%	3.16	3.14	0.44
Under 5 Bond Index (Return)	164.85	164.81	0.024%	-0.71%	-0.46%	0.61%	64.85%	3.16	3.14	0.44
Under 10 Bond Index (Clean)	114.70	114.58	0.100%	-1.91%	-3.81%	-2.80%	14.70%	4.83	4.78	1.03
Under 10 Bond Index (Return)	181.08	180.89	0.109%	-1.55%	-2.86%	-0.98%	81.08%	4.83	4.78	1.03
5 Plus Bond Index (Clean)	123.95	123.68	0.218%	-4.26%	-8.29%	-4.66%	23.95%	8.66	8.51	1.73
5 Plus Bond Index (Return)	205.52	205.05	0.225%	-3.96%	-8.16%	-3.79%	105.52%	8.66	8.51	1.73
10 Plus Bond Index (Clean)	122.92	122.59	0.269%	-10.38%	-18.22%	-12.07%	22.92%	16.58	16.19	2.40
10 Plus Bond Index (Return)	214.61	214.03	0.274%	-10.17%	-17.71%	-10.88%	114.61%	16.58	16.19	2.40

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	101.08	7.15	312	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.69	0.92	73	104.61	0.00	8,132	8,432	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.28	3.84	255	116.12	0.00	6,389	7,174	7419
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.87	3.14	255	117.01	0.00	9,256	10,539	10830
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.85	0.15	12	115.99	0.00	7,700	8,920	8932
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.71	4.12	255	126.83	0.00	6,767	8,303	8582
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.14	0.90	73	119.04	0.00	11,609	13,714	13819
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.06	3.49	255	125.55	0.00	8,252	10,072	10361
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	98.89	0.24	107	99.13	0.00	4,863	4,809	4820
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.08	1.09	102	120.17	0.00	5,480	6,525	6585
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.33	0.97	104	116.30	0.00	8,137	9,385	9463
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.25	1.61	109	134.86	0.00	11,745	15,650	15840
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.51	0.30	46	103.81	0.00	5,813	6,017	6034
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.43	0.72	132	88.15	0.00	5,028	4,395	4432

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Jun-2015	Previous Index Price 29-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	101.08	101.10	-0.029%	-0.715%	-2.020%	-3.793%	-0.15	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	103.69	103.70	-0.010%	-0.392%	-1.102%	-2.099%	-0.03	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.28	112.28	0.003%	-0.918%	-1.610%	-1.729%	0.14	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.87	113.87	-0.002%	-1.040%	-1.804%	-1.548%	0.27	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.85	115.83	0.013%	-1.253%	-2.129%	-1.526%	0.36	3.74	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.71	122.66	0.043%	-1.435%	-2.813%	-2.402%	0.54	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	118.14	118.11	0.025%	-1.332%	-2.712%	-2.002%	0.65	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.06	121.98	0.070%	-1.416%	-3.062%	-2.526%	0.74	4.71	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.89	98.72	0.174%	-1.883%	-3.609%		0.97	6.54	6.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	118.78	0.255%	-2.611%	-5.610%	-2.477%	1.29	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.33	114.98	0.307%	-3.343%	-6.857%	-2.892%	1.51	7.71	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.25	132.95	0.226%	-3.981%	-7.694%	-3.411%	1.66	7.99	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.51	103.37	0.139%	-7.312%	-13.156%	-3.848%	2.12	12.69	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.43	87.04	0.448%	-13.807%	-23.510%		2.62	21.88	21.33

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Jun-2015	Previous Index Price 29-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.23	-0.006%	-0.017%	-0.020%	0.130%	-0.15	0.13	0.13
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.60	0.003%	-0.005%	-4.219%	-4.160%	-0.03	0.80	0.80
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.12	116.10	0.016%	-0.478%	-0.400%	0.652%	0.14	2.15	2.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.01	117.00	0.009%	-0.681%	-0.822%	0.379%	0.27	3.07	3.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.99	115.97	0.023%	-4.514%	-4.780%	-3.343%	0.36	3.74	3.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.83	126.76	0.054%	-0.991%	-1.614%	-0.074%	0.54	3.83	3.81
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	118.99	0.035%	-0.998%	-5.307%	-3.784%	0.65	4.42	4.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.55	125.45	0.079%	-1.037%	-2.036%	-0.541%	0.74	4.71	4.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.13	98.95	0.177%	-1.810%	-3.413%		0.97	6.54	6.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.17	119.86	0.262%	-2.317%	-4.835%	-3.987%	1.29	6.84	6.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.30	115.94	0.313%	-3.076%	-6.166%	-4.239%	1.51	7.71	7.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.86	134.54	0.234%	-3.610%	-6.749%	-5.220%	1.66	7.99	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.81	103.66	0.145%	-7.118%	-13.570%	-3.862%	2.12	12.69	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.15	87.76	0.450%	-13.561%	-23.029%		2.62	21.88	21.33