

# Irish Stock Exchange Daily Bond Index Report

Friday 10 July, 2015

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## Bond Indices Performance

Index	Close Value 10-Jul-2015	Previous Close Value 09-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.47	117.53	-0.047%	0.27%	0.27%	-2.68%	17.47%	5.88	5.81	1.33
All Bond Index (Return)	190.65	190.72	-0.037%	0.37%	0.37%	-0.79%	90.65%	5.88	5.81	1.33
Under 3 Bond Index (Clean)	94.86	94.85	0.008%	-0.08%	-0.08%	-2.03%	-5.14%	1.40	1.40	0.04
Under 3 Bond Index (Return)	142.46	142.43	0.021%	0.05%	0.05%	0.35%	42.46%	1.40	1.40	0.04
Under 5 Bond Index (Clean)	106.83	106.80	0.032%	0.06%	0.06%	-2.05%	6.83%	3.12	3.11	0.38
Under 5 Bond Index (Return)	165.14	165.07	0.042%	0.18%	0.18%	0.79%	65.14%	3.12	3.11	0.38
Under 10 Bond Index (Clean)	114.91	114.95	-0.034%	0.19%	0.19%	-2.62%	14.91%	4.80	4.76	0.98
Under 10 Bond Index (Return)	181.61	181.65	-0.023%	0.29%	0.29%	-0.69%	81.61%	4.80	4.76	0.98
5 Plus Bond Index (Clean)	124.54	124.70	-0.126%	0.48%	0.48%	-4.21%	24.54%	8.66	8.52	1.67
5 Plus Bond Index (Return)	206.67	206.91	-0.116%	0.56%	0.56%	-3.25%	106.67%	8.66	8.52	1.67
10 Plus Bond Index (Clean)	124.27	124.49	-0.180%	1.09%	1.09%	-11.11%	24.27%	16.61	16.24	2.33
10 Plus Bond Index (Return)	217.08	217.46	-0.173%	1.15%	1.15%	-9.86%	117.08%	16.61	16.24	2.33

## 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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.80	7.38	322	108.17	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.53	1.05	83	104.58	0.00	8,132	8,419	8504
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.29	3.99	265	116.29	0.00	6,389	7,175	7430
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.08	3.27	265	117.34	0.00	9,256	10,558	10861
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.92	0.27	22	116.18	0.00	7,700	8,926	8946
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.83	4.28	265	127.11	0.00	6,767	8,311	8601
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.27	1.02	83	119.30	0.00	11,609	13,730	13849
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.20	3.63	265	125.83	0.00	8,252	10,084	10383
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.07	0.26	117	99.33	0.00	4,863	4,817	4830
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.37	1.20	112	120.56	0.00	5,480	6,541	6606
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.88	1.06	114	116.94	0.00	8,137	9,429	9515
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.92	1.76	119	135.68	0.00	11,745	15,729	15936
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	104.29	0.37	56	104.66	0.00	5,813	6,062	6083
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	88.79	0.78	142	89.57	0.00	5,053	4,486	4526



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Jul-2015	Previous Index Price 09-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.80	100.82	-0.029%	-0.277%	-0.277%	-4.060%	-0.15	0.09	0.10
IE0006857530	0685753	4.6 Treas Bnd 2016	103.53	103.54	-0.008%	-0.149%	-0.149%	-2.245%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.29	112.26	0.029%	0.012%	0.012%	-1.716%	0.06	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.08	113.98	0.085%	0.182%	0.182%	-1.369%	0.17	3.03	3.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.92	115.86	0.050%	0.060%	0.060%	-1.466%	0.32	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.83	122.81	0.012%	0.098%	0.098%	-2.307%	0.48	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.27	118.25	0.017%	0.117%	0.117%	-1.887%	0.60	4.39	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.20	122.20	-0.002%	0.111%	0.111%	-2.418%	0.69	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.07	99.11	-0.040%	0.182%	0.182%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.37	119.54	-0.142%	0.237%	0.237%	-2.246%	1.24	6.81	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.88	116.06	-0.159%	0.473%	0.473%	-2.433%	1.44	7.68	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.92	134.15	-0.169%	0.505%	0.505%	-2.923%	1.59	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.29	104.40	-0.107%	0.750%	0.750%	-3.128%	2.06	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.79	89.04	-0.277%	1.561%	1.561%		2.54	21.92	21.38

Return Price Performance			Index Price 10-Jul-2015	Previous Index Price 09-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	108.18	-0.006%	-0.047%	-0.047%	0.082%	-0.15	0.09	0.10
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	104.57	0.005%	-0.028%	-0.028%	-4.187%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.29	116.24	0.040%	0.142%	0.142%	0.795%	0.06	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.34	117.23	0.093%	0.282%	0.282%	0.662%	0.17	3.03	3.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	116.11	0.060%	0.164%	0.164%	-3.185%	0.32	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.11	127.08	0.025%	0.222%	0.222%	0.148%	0.48	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	119.26	0.027%	0.219%	0.219%	-3.573%	0.60	4.39	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.83	125.81	0.010%	0.217%	0.217%	-0.326%	0.69	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.33	99.36	-0.038%	0.203%	0.203%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.56	120.72	-0.132%	0.324%	0.324%	-3.676%	1.24	6.81	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.94	117.12	-0.150%	0.549%	0.549%	-3.713%	1.44	7.68	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.68	135.89	-0.156%	0.609%	0.609%	-4.643%	1.59	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.66	104.76	-0.101%	0.811%	0.811%	-3.082%	2.06	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.57	89.81	-0.269%	1.611%	1.611%		2.54	21.92	21.38