

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 July, 2015

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## Bond Indices Performance

Index	Close Value 15-Jul-2015	Previous Close Value 14-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.07	117.39	0.578%	0.78%	0.78%	-2.19%	18.07%	5.89	5.82	1.24
All Bond Index (Return)	191.70	190.60	0.579%	0.92%	0.92%	-0.24%	91.70%	5.89	5.82	1.24
Under 3 Bond Index (Clean)	94.89	94.87	0.022%	-0.05%	-0.05%	-2.00%	-5.11%	1.39	1.39	-0.01
Under 3 Bond Index (Return)	142.59	142.55	0.034%	0.14%	0.14%	0.44%	42.59%	1.39	1.39	-0.01
Under 5 Bond Index (Clean)	107.07	106.90	0.152%	0.28%	0.28%	-1.83%	7.07%	3.12	3.11	0.30
Under 5 Bond Index (Return)	165.59	165.33	0.160%	0.45%	0.45%	1.06%	65.59%	3.12	3.11	0.30
Under 10 Bond Index (Clean)	115.44	114.95	0.427%	0.65%	0.65%	-2.17%	15.44%	4.81	4.76	0.88
Under 10 Bond Index (Return)	182.52	181.74	0.430%	0.79%	0.79%	-0.19%	82.52%	4.81	4.76	0.88
5 Plus Bond Index (Clean)	125.54	124.29	1.005%	1.28%	1.28%	-3.44%	25.54%	8.66	8.53	1.58
5 Plus Bond Index (Return)	208.39	206.32	1.001%	1.40%	1.40%	-2.45%	108.39%	8.66	8.53	1.58
10 Plus Bond Index (Clean)	125.51	122.95	2.079%	2.10%	2.10%	-10.22%	25.51%	16.62	16.26	2.27
10 Plus Bond Index (Return)	219.30	214.85	2.072%	2.18%	2.18%	-8.93%	119.30%	16.62	16.26	2.27

## 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	100.73	7.49	327	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.51	1.11	88	104.62	0.00	8,132	8,417	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.40	4.07	270	116.46	0.00	6,389	7,181	7441
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.29	3.33	270	117.62	0.00	9,256	10,578	10887
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.24	0.33	27	116.57	0.00	7,700	8,951	8976
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.17	4.36	270	127.53	0.00	6,767	8,334	8630
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.72	1.09	88	119.81	0.00	11,609	13,782	13908
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.69	3.70	270	126.39	0.00	8,252	10,125	10430
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.70	0.27	122	99.97	0.00	4,863	4,848	4861
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.51	1.25	117	121.76	0.00	5,480	6,604	6672
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.87	1.11	119	117.98	0.00	8,137	9,510	9600
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.08	1.84	124	136.91	0.00	11,745	15,865	16081
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.44	0.40	61	105.84	0.00	5,813	6,129	6152
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	89.55	0.81	147	90.36	0.00	5,053	4,525	4565



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Jul-2015	Previous Index Price 14-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	100.73	100.75	-0.023%	-0.341%	-0.341%	-4.121%	-0.20	0.09	0.09
IE0006857530	0685753	4.6 Treas Bnd 2016	103.51	103.51	0.002%	-0.172%	-0.172%	-2.267%	-0.05	0.75	0.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.40	112.34	0.046%	0.104%	0.104%	-1.626%	0.00	2.11	2.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.20	0.083%	0.372%	0.372%	-1.181%	0.10	3.03	3.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.24	116.06	0.162%	0.341%	0.341%	-1.190%	0.23	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.17	122.93	0.199%	0.377%	0.377%	-2.035%	0.40	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.72	118.35	0.315%	0.498%	0.498%	-1.514%	0.50	4.38	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.69	122.30	0.323%	0.519%	0.519%	-2.020%	0.60	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.70	99.11	0.595%	0.822%	0.822%		0.85	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.51	119.58	0.782%	1.201%	1.201%	-1.306%	1.10	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.87	115.82	0.911%	1.335%	1.335%	-1.596%	1.33	7.67	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.08	133.73	1.006%	1.373%	1.373%	-2.084%	1.48	7.97	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.44	103.74	1.644%	1.863%	1.863%	-2.057%	1.97	12.67	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.55	87.22	2.674%	2.427%	2.427%		2.50	21.95	21.42

Return Price Performance			Index Price 15-Jul-2015	Previous Index Price 14-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	108.22	108.22	0.000%	-0.001%	-0.001%	0.129%	-0.20	0.09	0.09
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	104.60	0.014%	0.011%	0.011%	-4.150%	-0.05	0.75	0.75
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.46	116.40	0.058%	0.295%	0.295%	0.949%	0.00	2.11	2.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.62	117.51	0.092%	0.520%	0.520%	0.902%	0.10	3.03	3.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.57	116.37	0.172%	0.496%	0.496%	-2.864%	0.23	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.53	127.27	0.205%	0.555%	0.555%	0.481%	0.40	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.81	119.42	0.322%	0.649%	0.649%	-3.159%	0.50	4.38	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.39	125.98	0.325%	0.668%	0.668%	0.124%	0.60	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.97	99.38	0.596%	0.852%	0.852%		0.85	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.76	120.82	0.783%	1.323%	1.323%	-2.716%	1.10	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.98	116.92	0.910%	1.444%	1.444%	-2.856%	1.33	7.67	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.91	135.55	1.003%	1.522%	1.522%	-3.778%	1.48	7.97	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.84	104.13	1.643%	1.953%	1.953%	-1.985%	1.97	12.67	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.36	88.02	2.655%	2.500%	2.500%		2.50	21.95	21.42