

# Irish Stock Exchange Daily Bond Index Report

Monday 20 July, 2015

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## Bond Indices Performance

Index	Close Value 20-Jul-2015	Previous Close Value 17-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.89	118.54	0.294%	1.48%	1.48%	-1.51%	18.89%	5.92	5.86	1.13
All Bond Index (Return)	193.10	192.49	0.320%	1.66%	1.66%	0.49%	93.10%	5.92	5.86	1.13
Under 3 Bond Index (Clean)	94.85	94.86	-0.006%	-0.09%	-0.09%	-2.03%	-5.15%	1.37	1.38	-0.03
Under 3 Bond Index (Return)	142.63	142.58	0.032%	0.17%	0.17%	0.46%	42.63%	1.37	1.38	-0.03
Under 5 Bond Index (Clean)	107.24	107.13	0.101%	0.44%	0.44%	-1.68%	7.24%	3.11	3.10	0.23
Under 5 Bond Index (Return)	165.95	165.73	0.133%	0.66%	0.66%	1.28%	65.95%	3.11	3.10	0.23
Under 10 Bond Index (Clean)	115.99	115.72	0.234%	1.13%	1.13%	-1.71%	15.99%	4.80	4.77	0.77
Under 10 Bond Index (Return)	183.47	182.99	0.261%	1.32%	1.32%	0.33%	83.47%	4.80	4.77	0.77
5 Plus Bond Index (Clean)	127.07	126.46	0.486%	2.52%	2.52%	-2.26%	27.07%	8.71	8.59	1.44
5 Plus Bond Index (Return)	210.99	209.93	0.504%	2.66%	2.66%	-1.23%	110.99%	8.71	8.59	1.44
10 Plus Bond Index (Clean)	129.05	127.94	0.870%	4.99%	4.99%	-7.68%	29.05%	16.76	16.41	2.11
10 Plus Bond Index (Return)	225.52	223.55	0.883%	5.08%	5.08%	-6.35%	125.52%	16.76	16.41	2.11

## 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	100.61	7.61	332	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.44	1.17	93	104.61	0.00	8,132	8,411	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.39	4.14	275	116.53	0.00	6,389	7,181	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.41	3.39	275	117.80	0.00	9,256	10,589	10903
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.45	0.39	32	116.84	0.00	7,700	8,967	8997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.49	4.45	275	127.94	0.00	6,767	8,356	8657
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.14	1.15	93	120.29	0.00	11,609	13,831	13964
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.24	3.77	275	127.01	0.00	8,252	10,170	10480
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.41	0.28	127	100.68	0.00	4,863	4,882	4896
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.52	1.30	122	122.82	0.00	5,480	6,659	6730
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.07	1.16	124	119.23	0.00	8,137	9,607	9701
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.54	1.91	129	138.45	0.00	11,745	16,037	16261
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.36	0.43	66	107.79	0.00	5,813	6,240	6266
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.30	0.83	152	94.13	0.00	5,053	4,714	4756



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Jul-2015	Previous Index Price 17-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	100.61	100.64	-0.026%	-0.458%	-0.458%	-4.234%	-0.21	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	103.44	103.45	-0.013%	-0.241%	-0.241%	-2.335%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.39	112.39	0.002%	0.100%	0.100%	-1.631%	-0.03	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.31	0.080%	0.472%	0.472%	-1.083%	0.05	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.45	116.31	0.127%	0.522%	0.522%	-1.012%	0.17	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.49	123.29	0.169%	0.640%	0.640%	-1.778%	0.31	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	119.14	118.93	0.179%	0.853%	0.853%	-1.166%	0.41	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.24	123.05	0.153%	0.965%	0.965%	-1.585%	0.50	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.41	100.09	0.315%	1.532%	1.532%		0.74	6.48	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.52	121.00	0.431%	2.046%	2.046%	-0.482%	0.97	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.07	117.43	0.542%	2.373%	2.373%	-0.588%	1.19	7.67	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.54	135.89	0.476%	2.473%	2.473%	-1.022%	1.34	7.96	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.36	106.50	0.808%	3.717%	3.717%	-0.274%	1.83	12.68	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.30	92.42	0.952%	6.711%	6.711%		2.32	22.12	21.62

Return Price Performance			Index Price 20-Jul-2015	Previous Index Price 17-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	108.18	0.040%	-0.005%	-0.005%	0.125%	-0.21	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.58	0.024%	0.002%	0.002%	-4.159%	-0.04	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.49	0.041%	0.357%	0.357%	1.011%	-0.03	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.80	117.67	0.110%	0.669%	0.669%	1.051%	0.05	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.84	116.66	0.158%	0.729%	0.729%	-2.638%	0.17	3.68	3.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.94	127.68	0.200%	0.874%	0.874%	0.799%	0.31	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	120.29	120.04	0.208%	1.054%	1.054%	-2.769%	0.41	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.01	126.78	0.181%	1.156%	1.156%	0.609%	0.50	4.66	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.68	100.36	0.320%	1.572%	1.572%		0.74	6.48	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.27	0.454%	2.206%	2.206%	-1.869%	0.97	6.80	6.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	118.56	0.561%	2.513%	2.513%	-1.832%	1.19	7.67	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.45	137.76	0.502%	2.662%	2.662%	-2.697%	1.34	7.96	7.86
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.79	106.91	0.823%	3.834%	3.834%	-0.176%	1.83	12.68	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.13	93.23	0.962%	6.780%	6.780%		2.32	22.12	21.62