

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 July, 2015

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Bond Indices Performance

Index	Close Value 21-Jul-2015	Previous Close Value 20-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.48	118.89	-0.341%	1.13%	1.13%	-1.85%	18.48%	5.90	5.83	1.18
All Bond Index (Return)	192.47	193.10	-0.325%	1.33%	1.33%	0.16%	92.47%	5.90	5.83	1.18
Under 3 Bond Index (Clean)	94.84	94.85	-0.012%	-0.10%	-0.10%	-2.05%	-5.16%	1.37	1.37	-0.03
Under 3 Bond Index (Return)	142.63	142.63	0.001%	0.17%	0.17%	0.46%	42.63%	1.37	1.37	-0.03
Under 5 Bond Index (Clean)	107.17	107.24	-0.065%	0.38%	0.38%	-1.74%	7.17%	3.10	3.10	0.25
Under 5 Bond Index (Return)	165.86	165.95	-0.053%	0.61%	0.61%	1.22%	65.86%	3.10	3.10	0.25
Under 10 Bond Index (Clean)	115.71	115.99	-0.242%	0.88%	0.88%	-1.94%	15.71%	4.79	4.76	0.82
Under 10 Bond Index (Return)	183.05	183.47	-0.228%	1.09%	1.09%	0.10%	83.05%	4.79	4.76	0.82
5 Plus Bond Index (Clean)	126.30	127.07	-0.611%	1.89%	1.89%	-2.86%	26.30%	8.68	8.55	1.51
5 Plus Bond Index (Return)	209.73	210.99	-0.595%	2.05%	2.05%	-1.82%	109.73%	8.68	8.55	1.51
10 Plus Bond Index (Clean)	127.39	129.05	-1.284%	3.64%	3.64%	-8.87%	27.39%	16.69	16.33	2.18
10 Plus Bond Index (Return)	222.66	225.52	-1.270%	3.75%	3.75%	-7.54%	122.66%	16.69	16.33	2.18

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	100.59	7.63	333	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.44	1.19	94	104.62	0.00	8,132	8,412	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.36	4.16	276	116.52	0.00	6,389	7,179	7444
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.35	3.40	276	117.75	0.00	9,256	10,583	10898
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.39	0.40	33	116.79	0.00	7,700	8,962	8993
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.37	4.46	276	127.83	0.00	6,767	8,348	8650
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.00	1.16	94	120.16	0.00	11,609	13,814	13949
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.02	3.78	276	126.80	0.00	8,252	10,151	10463
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.77	0.28	128	100.05	0.00	4,863	4,851	4865
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.90	1.31	123	122.21	0.00	5,480	6,625	6697
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.63	1.16	125	118.79	0.00	8,137	9,571	9666
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.71	1.92	130	137.64	0.00	11,745	15,940	16166
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.44	0.44	67	106.88	0.00	5,832	6,187	6212
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	91.57	0.84	153	92.41	0.00	5,057	4,627	4669

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Bond Index Constituent

Clean Price Performance			Index Price 21-Jul-2015	Previous Index Price 20-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	100.59	100.61	-0.023%	-0.481%	-0.481%	-4.256%	-0.21	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	103.44	103.44	0.003%	-0.238%	-0.238%	-2.332%	-0.06	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.36	112.39	-0.029%	0.070%	0.070%	-1.659%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.35	114.41	-0.052%	0.419%	0.419%	-1.135%	0.06	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.39	116.45	-0.054%	0.468%	0.468%	-1.065%	0.18	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.37	123.49	-0.101%	0.538%	0.538%	-1.877%	0.34	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	119.00	119.14	-0.122%	0.731%	0.731%	-1.286%	0.44	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.02	123.24	-0.179%	0.785%	0.785%	-1.761%	0.53	4.65	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.77	100.41	-0.629%	0.893%	0.893%		0.84	6.48	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.90	121.52	-0.512%	1.524%	1.524%	-0.991%	1.05	6.79	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.63	118.07	-0.373%	1.992%	1.992%	-0.958%	1.24	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.71	136.54	-0.606%	1.852%	1.852%	-1.622%	1.41	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.44	107.36	-0.859%	2.827%	2.827%	-1.130%	1.90	12.67	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	91.57	93.30	-1.847%	4.740%	4.740%		2.40	22.04	21.52

Return Price Performance			Index Price 21-Jul-2015	Previous Index Price 20-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%	-0.005%	-0.005%	0.125%	-0.21	0.07	0.07
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	104.61	0.015%	0.017%	0.017%	-4.144%	-0.06	0.74	0.74
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.52	116.53	-0.015%	0.341%	0.341%	0.995%	-0.02	2.10	2.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.75	117.80	-0.040%	0.629%	0.629%	1.011%	0.06	3.01	3.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.79	116.84	-0.044%	0.685%	0.685%	-2.681%	0.18	3.68	3.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.83	127.94	-0.085%	0.788%	0.788%	0.713%	0.34	3.78	3.77
IE0034074488	3407448	4.5 Treas Bnd 2020	120.16	120.29	-0.111%	0.943%	0.943%	-2.877%	0.44	4.37	4.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.80	127.01	-0.162%	0.992%	0.992%	0.446%	0.53	4.65	4.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.05	100.68	-0.625%	0.937%	0.937%		0.84	6.48	6.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.21	122.82	-0.498%	1.697%	1.697%	-2.358%	1.05	6.79	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.79	119.23	-0.362%	2.143%	2.143%	-2.187%	1.24	7.66	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.64	138.45	-0.587%	2.060%	2.060%	-3.267%	1.41	7.95	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.88	107.79	-0.849%	2.952%	2.952%	-1.023%	1.90	12.67	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.41	94.13	-1.825%	4.831%	4.831%		2.40	22.04	21.52