

# Irish Stock Exchange Weekly Bond Index Report

Friday 10 July, 2015

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## Bond Indices Performance

Index	Close Value 10-Jul-2015	Week to Date 3-Jul-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	117.47	0.06%	0.27%	0.27%	-2.68%	17.47%	5.88	5.81	1.33	
All Bond Index (Return)	190.65	0.12%	0.37%	0.37%	-0.79%	90.65%	5.88	5.81	1.33	
Under 3 Bond Index (Clean)	94.86	-0.06%	-0.08%	-0.08%	-2.03%	-5.14%	1.40	1.40	0.04	
Under 3 Bond Index (Return)	142.46	0.03%	0.05%	0.05%	0.35%	42.46%	1.40	1.40	0.04	
Under 5 Bond Index (Clean)	106.83	-0.08%	0.06%	0.06%	-2.05%	6.83%	3.12	3.11	0.38	
Under 5 Bond Index (Return)	165.14	0.00%	0.18%	0.18%	0.79%	65.14%	3.12	3.11	0.38	
Under 10 Bond Index (Clean)	114.91	-0.05%	0.19%	0.19%	-2.62%	14.91%	4.80	4.76	0.98	
Under 10 Bond Index (Return)	181.61	0.03%	0.29%	0.29%	-0.69%	81.61%	4.80	4.76	0.98	
5 Plus Bond Index (Clean)	124.54	0.20%	0.48%	0.48%	-4.21%	24.54%	8.66	8.52	1.67	
5 Plus Bond Index (Return)	206.67	0.26%	0.56%	0.56%	-3.25%	106.67%	8.66	8.52	1.67	
10 Plus Bond Index (Clean)	124.27	1.09%	1.09%	1.09%	-11.11%	24.27%	16.61	16.24	2.33	
10 Plus Bond Index (Return)	217.08	1.13%	1.15%	1.15%	-9.86%	117.08%	16.61	16.24	2.33	

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Jul-2015	Week to Date 3-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.80	-0.16%	-0.28%	-0.28%	-4.06%	-0.15	0.09	0.10
IE0006857530	0685753	4.6 Treas Bnd 2016	103.53	-0.08%	-0.15%	-0.15%	-2.25%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.29	-0.03%	0.01%	0.01%	-1.72%	0.06	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.08	0.04%	0.18%	0.18%	-1.37%	0.17	3.03	3.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.92	-0.06%	0.06%	0.06%	-1.47%	0.32	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.83	-0.11%	0.10%	0.10%	-2.31%	0.48	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.27	-0.21%	0.12%	0.12%	-1.89%	0.60	4.39	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.20	-0.21%	0.11%	0.11%	-2.42%	0.69	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.07	-0.19%	0.18%	0.18%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.37	-0.18%	0.24%	0.24%	-2.25%	1.24	6.81	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.88	0.13%	0.47%	0.47%	-2.43%	1.44	7.68	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.92	0.19%	0.51%	0.51%	-2.92%	1.59	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.29	0.79%	0.75%	0.75%	-3.13%	2.06	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.79	1.50%	1.56%	1.56%		2.54	21.92	21.38

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Jul-2015	Week to Date 3-Jul-2015	MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.17	0.00%	-0.05%	-0.05%	0.08%	-0.15	0.09	0.10
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	0.00%	-0.03%	-0.03%	-4.19%	-0.03	0.76	0.76
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.29	0.06%	0.14%	0.14%	0.79%	0.06	2.12	2.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.34	0.12%	0.28%	0.28%	0.66%	0.17	3.03	3.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	0.01%	0.16%	0.16%	-3.18%	0.32	3.70	3.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.11	-0.02%	0.22%	0.22%	0.15%	0.48	3.80	3.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	-0.14%	0.22%	0.22%	-3.57%	0.60	4.39	4.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.83	-0.13%	0.22%	0.22%	-0.33%	0.69	4.67	4.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.33	-0.17%	0.20%	0.20%		0.94	6.50	6.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.56	-0.11%	0.32%	0.32%	-3.68%	1.24	6.81	6.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.94	0.19%	0.55%	0.55%	-3.71%	1.44	7.68	7.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.68	0.26%	0.61%	0.61%	-4.64%	1.59	7.96	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	104.66	0.83%	0.81%	0.81%	-3.08%	2.06	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	89.57	1.53%	1.61%	1.61%		2.54	21.92	21.38