

# Irish Stock Exchange Daily Bond Index Report

Tuesday 23 June, 2015

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## Bond Indices Performance

Index	Close Value 23-Jun-2015	Previous Close Value 22-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.74	117.39	0.299%	-2.20%	-4.75%	-2.46%	17.74%	5.95	5.87	1.31
All Bond Index (Return)	190.76	190.18	0.305%	-1.92%	-3.91%	-0.73%	90.76%	5.95	5.87	1.31
Under 3 Bond Index (Clean)	95.03	95.03	-0.003%	-0.53%	-1.24%	-1.85%	-4.98%	1.45	1.45	0.08
Under 3 Bond Index (Return)	142.41	142.39	0.010%	-0.22%	-0.18%	0.30%	42.41%	1.45	1.45	0.08
Under 5 Bond Index (Clean)	106.99	106.88	0.102%	-0.89%	-1.95%	-1.91%	6.99%	3.18	3.16	0.40
Under 5 Bond Index (Return)	165.06	164.87	0.112%	-0.59%	-0.34%	0.74%	65.06%	3.18	3.16	0.40
Under 10 Bond Index (Clean)	115.06	114.79	0.233%	-1.60%	-3.51%	-2.49%	15.06%	4.86	4.81	0.98
Under 10 Bond Index (Return)	181.52	181.08	0.241%	-1.32%	-2.63%	-0.74%	81.52%	4.86	4.81	0.98
5 Plus Bond Index (Clean)	124.94	124.32	0.495%	-3.50%	-7.56%	-3.90%	24.94%	8.73	8.59	1.64
5 Plus Bond Index (Return)	207.01	205.98	0.499%	-3.26%	-7.49%	-3.09%	107.01%	8.73	8.59	1.64
10 Plus Bond Index (Clean)	125.79	124.62	0.936%	-8.29%	-16.31%	-10.02%	25.79%	16.70	16.33	2.26
10 Plus Bond Index (Return)	219.49	217.45	0.938%	-8.13%	-15.84%	-8.85%	119.49%	16.70	16.33	2.26

## 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	101.24	6.99	305	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.78	0.83	66	104.61	0.00	8,132	8,439	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.41	3.74	248	116.14	0.00	6,389	7,182	7421
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.09	3.06	248	117.14	0.00	9,256	10,559	10842
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.14	0.06	5	116.20	0.00	7,700	8,943	8948
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.96	4.01	248	126.97	0.00	6,767	8,320	8592
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.50	0.81	66	119.32	0.00	11,609	13,757	13851
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.39	3.40	248	125.79	0.00	8,252	10,100	10380
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.12	0.22	100	99.33	0.00	4,863	4,819	4830
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.56	1.02	95	120.57	0.00	5,480	6,551	6607
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.01	0.90	97	116.91	0.00	8,137	9,440	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.02	1.51	102	135.53	0.00	11,745	15,741	15919
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	105.43	0.26	39	105.68	0.00	5,813	6,128	6143
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	90.04	0.69	125	90.73	0.00	5,028	4,527	4561



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## Bond Index Constituent

Clean Price Performance			Index Price 23-Jun-2015	Previous Index Price 22-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	101.24	101.26	-0.020%	-0.554%	-1.861%	-3.637%	-0.15	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	103.78	103.77	0.005%	-0.303%	-1.013%	-2.011%	-0.04	0.81	0.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.41	112.42	-0.012%	-0.806%	-1.498%	-1.617%	0.13	2.17	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.09	114.03	0.046%	-0.852%	-1.617%	-1.360%	0.23	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.14	116.01	0.117%	-1.002%	-1.880%	-1.275%	0.31	3.76	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.96	122.80	0.137%	-1.231%	-2.611%	-2.199%	0.51	3.85	3.83
IE0034074488	3407448	4.5 Treas Bnd 2020	118.50	118.23	0.235%	-1.025%	-2.409%	-1.696%	0.59	4.44	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.39	122.11	0.231%	-1.149%	-2.800%	-2.262%	0.69	4.73	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.12	98.77	0.346%	-1.660%	-3.390%		0.94	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.56	119.05	0.431%	-2.222%	-5.233%	-2.088%	1.23	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.01	115.55	0.395%	-2.776%	-6.310%	-2.322%	1.44	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.02	133.35	0.502%	-3.421%	-7.156%	-2.847%	1.59	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.43	104.47	0.914%	-5.599%	-11.551%	-2.071%	1.98	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.04	89.18	0.967%	-11.230%	-21.223%		2.48	22.04	21.51

Return Price Performance			Index Price 23-Jun-2015	Previous Index Price 22-Jun-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.23	108.23	0.003%	-0.013%	-0.017%	0.133%	-0.15	0.15	0.15
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	104.59	0.017%	0.000%	-4.215%	-4.156%	-0.04	0.81	0.81
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.14	116.14	0.002%	-0.459%	-0.381%	0.671%	0.13	2.17	2.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.14	117.08	0.056%	-0.570%	-0.711%	0.492%	0.23	3.09	3.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.20	116.06	0.128%	-4.342%	-4.608%	-3.168%	0.31	3.76	3.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.97	126.79	0.145%	-0.881%	-1.504%	0.038%	0.51	3.85	3.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.03	0.244%	-0.764%	-5.082%	-3.556%	0.59	4.44	4.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.79	125.49	0.235%	-0.852%	-1.853%	-0.356%	0.69	4.73	4.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.33	98.99	0.348%	-1.603%	-3.210%		0.94	6.56	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.57	120.05	0.436%	-1.991%	-4.518%	-3.667%	1.23	6.86	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.91	116.45	0.401%	-2.566%	-5.672%	-3.735%	1.44	7.73	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.53	134.85	0.507%	-3.129%	-6.283%	-4.747%	1.59	8.02	7.89
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	105.68	104.72	0.918%	-5.448%	-12.016%	-2.133%	1.98	12.73	12.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	90.73	89.86	0.966%	-11.035%	-20.780%		2.48	22.04	21.51