

# Irish Stock Exchange Daily Bond Index Report

Monday 6 July, 2015

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## Bond Indices Performance

Index	Close Value 06-Jul-2015	Previous Close Value 03-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.39	117.41	-0.014%	0.20%	0.20%	-2.75%	17.39%	5.88	5.80	1.34
All Bond Index (Return)	190.44	190.41	0.016%	0.26%	0.26%	-0.89%	90.44%	5.88	5.80	1.34
Under 3 Bond Index (Clean)	94.88	94.91	-0.039%	-0.06%	-0.06%	-2.01%	-5.12%	1.41	1.41	0.08
Under 3 Bond Index (Return)	142.42	142.42	-0.001%	0.02%	0.02%	0.31%	42.42%	1.41	1.41	0.08
Under 5 Bond Index (Clean)	106.88	106.92	-0.042%	0.11%	0.11%	-2.01%	6.88%	3.14	3.13	0.39
Under 5 Bond Index (Return)	165.14	165.15	-0.008%	0.17%	0.17%	0.78%	65.14%	3.14	3.13	0.39
Under 10 Bond Index (Clean)	114.94	114.97	-0.023%	0.21%	0.21%	-2.59%	14.94%	4.82	4.77	0.98
Under 10 Bond Index (Return)	181.58	181.56	0.009%	0.27%	0.27%	-0.71%	81.58%	4.82	4.77	0.98
5 Plus Bond Index (Clean)	124.32	124.30	0.015%	0.30%	0.30%	-4.38%	24.32%	8.64	8.50	1.69
5 Plus Bond Index (Return)	206.22	206.14	0.041%	0.34%	0.34%	-3.46%	106.22%	8.64	8.50	1.69
10 Plus Bond Index (Clean)	123.02	122.93	0.074%	0.08%	0.08%	-12.00%	23.02%	16.57	16.18	2.39
10 Plus Bond Index (Return)	214.86	214.66	0.092%	0.11%	0.11%	-10.78%	114.86%	16.57	16.18	2.39

## 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	100.93	7.29	318	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.60	1.00	79	104.60	0.00	8,132	8,425	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.25	3.93	261	116.18	0.00	6,389	7,172	7423
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.96	3.22	261	117.17	0.00	9,256	10,547	10845
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.92	0.22	18	116.14	0.00	7,700	8,926	8943
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.92	4.22	261	127.14	0.00	6,767	8,317	8603
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.50	0.97	79	119.47	0.00	11,609	13,756	13869
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.43	3.58	261	126.01	0.00	8,252	10,103	10398
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.21	0.25	113	99.46	0.00	4,863	4,824	4836
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.58	1.15	108	120.73	0.00	5,480	6,552	6616
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	115.74	1.03	110	116.77	0.00	8,137	9,418	9501
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.70	1.70	115	135.40	0.00	11,745	15,704	15904
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	103.55	0.34	52	103.90	0.00	5,813	6,019	6039
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	87.54	0.76	138	88.29	0.00	5,028	4,401	4439



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Jul-2015	Previous Index Price 03-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	100.93	100.96	-0.024%	-0.140%	-0.140%	-3.927%	-0.14	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	103.60	103.62	-0.014%	-0.082%	-0.082%	-2.179%	-0.02	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.25	112.33	-0.069%	-0.027%	-0.027%	-1.755%	0.12	2.14	2.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.96	114.03	-0.061%	0.076%	0.076%	-1.472%	0.22	3.05	3.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.92	115.99	-0.053%	0.065%	0.065%	-1.462%	0.33	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.92	122.97	-0.041%	0.170%	0.170%	-2.236%	0.48	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	118.50	118.53	-0.025%	0.305%	0.305%	-1.703%	0.57	4.41	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.43	122.46	-0.023%	0.303%	0.303%	-2.230%	0.66	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.21	99.26	-0.044%	0.327%	0.327%		0.92	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.58	119.58	0.002%	0.417%	0.417%	-2.070%	1.22	6.82	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.74	115.72	0.015%	0.353%	0.353%	-2.550%	1.46	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.70	133.67	0.025%	0.343%	0.343%	-3.079%	1.61	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.55	103.47	0.082%	0.040%	0.040%	-3.810%	2.12	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	87.54	87.48	0.063%	0.126%	0.126%		2.61	21.87	21.32

Return Price Performance			Index Price 06-Jul-2015	Previous Index Price 03-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	0.042%	-0.003%	-0.003%	0.127%	-0.14	0.11	0.11
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	104.57	0.022%	-0.009%	-0.009%	-4.169%	-0.02	0.78	0.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.18	116.21	-0.028%	0.053%	0.053%	0.705%	0.12	2.14	2.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.17	117.21	-0.028%	0.138%	0.138%	0.517%	0.22	3.05	3.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.14	116.17	-0.022%	0.127%	0.127%	-3.221%	0.33	3.72	3.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	127.14	127.14	-0.002%	0.241%	0.241%	0.167%	0.48	3.82	3.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	119.46	0.006%	0.365%	0.365%	-3.433%	0.57	4.41	4.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.01	125.99	0.010%	0.360%	0.360%	-0.183%	0.66	4.69	4.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.46	99.50	-0.037%	0.339%	0.339%		0.92	6.52	6.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.73	120.70	0.028%	0.467%	0.467%	-3.539%	1.22	6.82	6.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.77	116.72	0.039%	0.398%	0.398%	-3.858%	1.46	7.69	7.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.40	135.33	0.058%	0.404%	0.404%	-4.837%	1.61	7.98	7.85
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	103.90	103.79	0.101%	0.078%	0.078%	-3.787%	2.12	12.67	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	88.29	88.22	0.080%	0.162%	0.162%		2.61	21.87	21.32