

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 August, 2015

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Bond Indices Performance

Index	Close Value 25-Aug-2015	Previous Close Value 24-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.43	119.19	-0.638%	-1.02%	1.09%	-1.89%	18.43%	5.82	5.76	1.15
All Bond Index (Return)	193.05	194.24	-0.615%	-0.76%	1.63%	0.46%	93.05%	5.82	5.76	1.15
Under 3 Bond Index (Clean)	94.46	94.49	-0.039%	-0.32%	-0.50%	-2.44%	-5.55%	1.28	1.28	-0.07
Under 3 Bond Index (Return)	142.69	142.73	-0.026%	0.00%	0.21%	0.50%	42.69%	1.28	1.28	-0.07
Under 5 Bond Index (Clean)	106.88	107.02	-0.128%	-0.42%	0.11%	-2.00%	6.88%	3.01	3.00	0.21
Under 5 Bond Index (Return)	166.08	166.27	-0.114%	-0.13%	0.74%	1.36%	66.08%	3.01	3.00	0.21
Under 10 Bond Index (Clean)	115.54	116.05	-0.433%	-0.77%	0.74%	-2.08%	15.54%	4.70	4.67	0.79
Under 10 Bond Index (Return)	183.45	184.21	-0.414%	-0.51%	1.31%	0.32%	83.45%	4.70	4.67	0.79
5 Plus Bond Index (Clean)	126.51	127.97	-1.134%	-1.61%	2.07%	-2.69%	26.51%	8.61	8.49	1.47
5 Plus Bond Index (Return)	210.72	213.08	-1.108%	-1.38%	2.53%	-1.36%	110.72%	8.61	8.49	1.47
10 Plus Bond Index (Clean)	128.52	131.87	-2.546%	-3.33%	4.55%	-8.07%	28.52%	16.64	16.30	2.13
10 Plus Bond Index (Return)	225.08	230.90	-2.521%	-3.16%	4.88%	-6.53%	125.08%	16.64	16.30	2.13

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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.05	1.63	129	104.68	0.00	8,132	8,380	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.86	4.69	311	116.55	0.00	6,389	7,147	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.97	3.83	311	117.80	0.00	9,256	10,548	10903
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.19	0.82	68	117.01	0.00	7,700	8,947	9010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.04	5.03	311	128.07	0.00	6,767	8,326	8666
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.84	1.59	129	120.43	0.00	11,609	13,796	13981
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.88	4.26	311	127.14	0.00	8,252	10,140	10491
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.21	0.36	163	100.57	0.00	4,863	4,873	4890
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.93	1.69	158	122.62	0.00	5,480	6,627	6719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.77	1.49	160	119.26	0.00	8,137	9,583	9704
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.56	2.44	165	138.00	0.00	11,745	15,922	16209
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.87	0.67	102	107.54	0.00	5,872	6,232	6271
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.96	1.03	188	93.99	0.00	5,057	4,700	4753

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Bond Index Constituent

Clean Price Performance			Index Price 25-Aug-2015	Previous Index Price 24-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	103.05	103.08	-0.026%	-0.289%	-0.610%	-2.696%	-0.15	0.64	0.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.86	111.93	-0.055%	-0.361%	-0.370%	-2.092%	-0.03	2.00	2.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.97	114.10	-0.121%	-0.387%	0.085%	-1.464%	0.05	2.91	2.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.19	116.37	-0.156%	-0.373%	0.293%	-1.237%	0.14	3.58	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.04	123.28	-0.193%	-0.526%	0.272%	-2.136%	0.30	3.68	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	118.84	119.05	-0.176%	-0.537%	0.599%	-1.414%	0.40	4.27	4.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.88	123.28	-0.329%	-0.599%	0.668%	-1.875%	0.49	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.21	100.87	-0.646%	-0.915%	1.338%		0.77	6.39	6.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.93	121.88	-0.777%	-1.259%	1.554%	-0.962%	1.01	6.70	6.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.77	118.84	-0.900%	-1.292%	2.116%	-0.838%	1.20	7.57	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.56	137.06	-1.094%	-1.578%	1.737%	-1.733%	1.39	7.86	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.87	108.79	-1.764%	-2.792%	3.247%	-0.726%	1.86	12.58	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.96	96.40	-3.566%	-4.033%	6.325%		2.33	22.01	21.50

Return Price Performance			Index Price 25-Aug-2015	Previous Index Price 24-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.69	-0.013%	0.015%	0.071%	-4.093%	-0.15	0.64	0.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	116.60	-0.040%	-0.025%	0.369%	1.024%	-0.03	2.00	2.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.80	117.93	-0.107%	-0.114%	0.673%	1.054%	0.05	2.91	2.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.01	117.18	-0.145%	-0.114%	0.875%	-2.497%	0.14	3.58	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.07	128.29	-0.173%	-0.192%	0.977%	0.902%	0.30	3.68	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	120.43	120.63	-0.164%	-0.277%	1.174%	-2.654%	0.40	4.27	4.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.14	127.53	-0.307%	-0.312%	1.260%	0.712%	0.49	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.57	101.22	-0.642%	-0.858%	1.458%		0.77	6.39	6.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.62	123.56	-0.758%	-1.029%	2.037%	-2.031%	1.01	6.70	6.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.26	120.32	-0.882%	-1.086%	2.546%	-1.801%	1.20	7.57	7.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.00	139.49	-1.065%	-1.290%	2.331%	-3.011%	1.39	7.86	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.54	109.46	-1.747%	-2.630%	3.593%	-0.407%	1.86	12.58	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.99	97.42	-3.523%	-3.856%	6.622%		2.33	22.01	21.50