

# Irish Stock Exchange Daily Bond Index Report



Tuesday 4 August, 2015

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## Bond Indices Performance

Index	Close Value 04-Aug-2015	Previous Close Value 03-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.75	119.65	0.076%	0.08%	2.21%	-0.80%	19.75%	5.93	5.87	1.00
All Bond Index (Return)	194.75	194.53	0.114%	0.11%	2.53%	1.35%	94.75%	5.93	5.87	1.00
Under 3 Bond Index (Clean)	94.75	94.76	-0.015%	-0.01%	-0.19%	-2.14%	-5.25%	1.33	1.34	-0.09
Under 3 Bond Index (Return)	142.75	142.69	0.036%	0.04%	0.25%	0.54%	42.75%	1.33	1.34	-0.09
Under 5 Bond Index (Clean)	107.39	107.34	0.055%	0.05%	0.59%	-1.53%	7.39%	3.07	3.06	0.13
Under 5 Bond Index (Return)	166.46	166.30	0.099%	0.10%	0.98%	1.59%	66.46%	3.07	3.06	0.13
Under 10 Bond Index (Clean)	116.54	116.45	0.082%	0.08%	1.61%	-1.24%	16.54%	4.77	4.74	0.65
Under 10 Bond Index (Return)	184.61	184.38	0.121%	0.12%	1.95%	0.95%	84.61%	4.77	4.74	0.65
5 Plus Bond Index (Clean)	128.70	128.58	0.096%	0.10%	3.84%	-1.01%	28.70%	8.73	8.62	1.30
5 Plus Bond Index (Return)	213.93	213.65	0.128%	0.13%	4.09%	0.14%	113.93%	8.73	8.62	1.30
10 Plus Bond Index (Clean)	132.96	132.94	0.013%	0.01%	8.17%	-4.89%	32.96%	16.82	16.50	1.93
10 Plus Bond Index (Return)	232.51	232.43	0.036%	0.04%	8.34%	-3.45%	132.51%	16.82	16.50	1.93

## 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	100.29	7.93	346	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.33	1.36	108	104.69	0.00	8,132	8,403	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.26	4.37	290	116.63	0.00	6,389	7,172	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.44	3.58	290	118.02	0.00	9,256	10,592	10923
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.69	0.57	47	117.25	0.00	7,700	8,985	9029
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.79	4.69	290	128.48	0.00	6,767	8,376	8693
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.65	1.33	108	120.98	0.00	11,609	13,890	14045
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.86	3.97	290	127.83	0.00	8,252	10,221	10549
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.29	0.31	142	101.60	0.00	4,863	4,925	4940
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.53	1.46	137	123.99	0.00	5,480	6,714	6794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.34	1.30	139	120.63	0.00	8,137	9,710	9816
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.93	2.13	144	140.06	0.00	11,745	16,201	16451
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.06	0.53	81	110.60	0.00	5,832	6,418	6449
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.76	0.92	167	97.67	0.00	5,057	4,892	4939



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Aug-2015	Previous Index Price 03-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.29	100.35	-0.057%	-0.057%	-0.776%	-4.539%	-0.44	0.03	0.03
IE0006857530	0685753	4.6 Treas Bnd 2016	103.33	103.35	-0.018%	-0.018%	-0.339%	-2.431%	-0.16	0.70	0.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.26	112.27	-0.010%	-0.010%	-0.019%	-1.747%	-0.07	2.06	2.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.44	114.41	0.031%	0.031%	0.505%	-1.051%	-0.01	2.97	2.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.69	116.62	0.056%	0.056%	0.725%	-0.812%	0.08	3.64	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.79	123.69	0.077%	0.077%	0.880%	-1.543%	0.21	3.74	3.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.65	119.49	0.138%	0.138%	1.282%	-0.745%	0.28	4.33	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.86	123.62	0.198%	0.198%	1.475%	-1.088%	0.36	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.29	101.14	0.145%	0.145%	2.422%		0.60	6.44	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.53	122.48	0.041%	0.041%	2.890%	0.342%	0.84	6.76	6.70
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.34	119.32	0.017%	0.017%	3.470%	0.477%	1.04	7.63	7.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.93	137.73	0.145%	0.145%	3.518%	-0.012%	1.19	7.93	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.06	109.94	0.109%	0.109%	6.329%	2.237%	1.63	12.67	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.76	96.87	-0.114%	-0.114%	10.668%		2.15	22.24	21.77

Return Price Performance			Index Price 04-Aug-2015	Previous Index Price 03-Aug-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	108.19	0.031%	0.031%	-0.005%	0.125%	-0.44	0.03	0.03
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.66	0.030%	0.030%	0.085%	-4.079%	-0.16	0.70	0.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.63	116.58	0.042%	0.042%	0.437%	1.091%	-0.07	2.06	2.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.02	117.93	0.071%	0.071%	0.860%	1.242%	-0.01	2.97	2.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.25	117.14	0.096%	0.096%	1.087%	-2.292%	0.08	3.64	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.48	128.32	0.124%	0.124%	1.297%	1.222%	0.21	3.74	3.73
IE0034074488	3407448	4.5 Treas Bnd 2020	120.98	120.77	0.178%	0.178%	1.636%	-2.210%	0.28	4.33	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.83	127.53	0.235%	0.235%	1.816%	1.265%	0.36	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.60	101.44	0.154%	0.154%	2.493%		0.60	6.44	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.99	123.90	0.075%	0.075%	3.175%	-0.938%	0.84	6.76	6.70
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.63	120.57	0.047%	0.047%	3.721%	-0.675%	1.04	7.63	7.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	139.80	0.185%	0.185%	3.860%	-1.562%	1.19	7.93	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.60	110.45	0.132%	0.132%	6.532%	2.418%	1.63	12.67	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.67	97.76	-0.090%	-0.090%	10.799%		2.15	22.24	21.77