

Irish Stock Exchange Daily Bond Index Report

Thursday 13 August, 2015

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Bond Indices Performance

Index	Close Value 13-Aug-2015	Previous Close Value 12-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.45	119.62	-0.145%	-0.17%	1.96%	-1.05%	19.45%	5.89	5.83	1.02
All Bond Index (Return)	194.45	194.71	-0.133%	-0.04%	2.37%	1.19%	94.45%	5.89	5.83	1.02
Under 3 Bond Index (Clean)	94.60	94.65	-0.045%	-0.17%	-0.35%	-2.29%	-5.40%	1.30	1.31	-0.09
Under 3 Bond Index (Return)	142.69	142.74	-0.032%	0.00%	0.21%	0.51%	42.69%	1.30	1.31	-0.09
Under 5 Bond Index (Clean)	107.27	107.37	-0.086%	-0.06%	0.48%	-1.64%	7.27%	3.04	3.03	0.13
Under 5 Bond Index (Return)	166.45	166.57	-0.073%	0.09%	0.97%	1.58%	66.45%	3.04	3.03	0.13
Under 10 Bond Index (Clean)	116.35	116.50	-0.129%	-0.09%	1.44%	-1.40%	16.35%	4.74	4.71	0.67
Under 10 Bond Index (Return)	184.47	184.69	-0.116%	0.05%	1.87%	0.88%	84.47%	4.74	4.71	0.67
5 Plus Bond Index (Clean)	128.22	128.48	-0.202%	-0.28%	3.44%	-1.38%	28.22%	8.68	8.57	1.33
5 Plus Bond Index (Return)	213.29	213.70	-0.190%	-0.17%	3.78%	-0.15%	113.29%	8.68	8.57	1.33
10 Plus Bond Index (Clean)	131.68	132.07	-0.296%	-0.95%	7.12%	-5.80%	31.68%	16.75	16.42	1.98
10 Plus Bond Index (Return)	230.41	231.07	-0.288%	-0.87%	7.36%	-4.32%	130.41%	16.75	16.42	1.98

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	100.00	8.14	355	108.14	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.19	1.48	117	104.67	0.00	8,132	8,391	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.07	4.51	299	116.57	0.00	6,389	7,160	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.35	3.69	299	118.03	0.00	9,256	10,583	10924
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.63	0.68	56	117.31	0.00	7,700	8,981	9033
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.62	4.83	299	128.45	0.00	6,767	8,365	8692
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.52	1.44	117	120.96	0.00	11,609	13,874	14042
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.64	4.10	299	127.73	0.00	8,252	10,203	10541
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.03	0.33	151	101.36	0.00	4,863	4,912	4929
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.13	1.56	146	123.69	0.00	5,480	6,692	6778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.12	1.38	148	120.50	0.00	8,137	9,693	9805
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.57	2.26	153	139.83	0.00	11,745	16,157	16423
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.27	0.59	90	109.86	0.00	5,832	6,372	6406
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.52	0.96	176	96.48	0.00	5,057	4,830	4879

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Bond Index Constituent

Clean Price Performance			Index Price 13-Aug-2015	Previous Index Price 12-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	100.00	100.10	-0.097%	-0.347%	-1.064%	-4.816%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	103.19	103.23	-0.039%	-0.157%	-0.477%	-2.566%	-0.16	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.07	112.13	-0.054%	-0.178%	-0.187%	-1.912%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.35	114.42	-0.066%	-0.055%	0.419%	-1.135%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.63	116.73	-0.081%	0.008%	0.677%	-0.859%	0.06	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.62	123.73	-0.093%	-0.061%	0.742%	-1.678%	0.21	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.52	119.69	-0.146%	0.025%	1.168%	-0.857%	0.29	4.30	4.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.64	123.78	-0.118%	0.018%	1.292%	-1.267%	0.38	4.59	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.03	101.16	-0.133%	-0.109%	2.162%		0.64	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	122.33	-0.162%	-0.280%	2.560%	0.020%	0.87	6.73	6.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.12	119.37	-0.207%	-0.165%	3.282%	0.295%	1.06	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.57	137.88	-0.225%	-0.122%	3.242%	-0.279%	1.22	7.90	7.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.27	109.59	-0.299%	-0.617%	5.558%	1.496%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.52	95.80	-0.292%	-1.389%	9.256%		2.21	22.15	21.68

Return Price Performance			Index Price 13-Aug-2015	Previous Index Price 12-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	108.14	108.21	-0.069%	-0.047%	-0.083%	0.046%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.69	-0.026%	0.002%	0.057%	-4.106%	-0.16	0.67	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.62	-0.039%	-0.004%	0.390%	1.044%	-0.06	2.03	2.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.03	118.09	-0.053%	0.082%	0.871%	1.253%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.39	-0.071%	0.142%	1.133%	-2.248%	0.06	3.61	3.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.45	128.55	-0.077%	0.105%	1.278%	1.203%	0.21	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	120.96	121.12	-0.135%	0.157%	1.615%	-2.230%	0.29	4.30	4.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.73	127.87	-0.103%	0.157%	1.736%	1.186%	0.38	4.59	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.36	101.49	-0.131%	-0.080%	2.254%		0.64	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.69	123.88	-0.151%	-0.165%	2.928%	-1.175%	0.87	6.73	6.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.50	120.73	-0.196%	-0.063%	3.607%	-0.785%	1.06	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.83	140.12	-0.211%	0.018%	3.686%	-1.726%	1.22	7.90	7.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.86	110.18	-0.291%	-0.536%	5.821%	1.735%	1.69	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.48	96.76	-0.284%	-1.303%	9.453%		2.21	22.15	21.68