

Irish Stock Exchange Daily Bond Index Report

Monday 17 August, 2015

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Bond Indices Performance

Index	Close Value 17-Aug-2015	Previous Close Value 14-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.50	119.38	0.099%	-0.13%	2.00%	-1.01%	19.50%	5.89	5.83	1.02
All Bond Index (Return)	194.60	194.35	0.126%	0.03%	2.45%	1.27%	94.60%	5.89	5.83	1.02
Under 3 Bond Index (Clean)	94.58	94.59	-0.003%	-0.19%	-0.37%	-2.31%	-5.42%	1.30	1.30	-0.09
Under 3 Bond Index (Return)	142.74	142.69	0.035%	0.03%	0.24%	0.54%	42.74%	1.30	1.30	-0.09
Under 5 Bond Index (Clean)	107.25	107.24	0.010%	-0.08%	0.46%	-1.66%	7.25%	3.03	3.03	0.13
Under 5 Bond Index (Return)	166.49	166.42	0.043%	0.12%	1.00%	1.61%	66.49%	3.03	3.03	0.13
Under 10 Bond Index (Clean)	116.33	116.26	0.063%	-0.10%	1.43%	-1.42%	16.33%	4.74	4.71	0.67
Under 10 Bond Index (Return)	184.53	184.36	0.092%	0.08%	1.90%	0.91%	84.53%	4.74	4.71	0.67
5 Plus Bond Index (Clean)	128.34	128.10	0.186%	-0.19%	3.54%	-1.29%	28.34%	8.69	8.58	1.32
5 Plus Bond Index (Return)	213.56	213.11	0.208%	-0.05%	3.91%	-0.03%	113.56%	8.69	8.58	1.32
10 Plus Bond Index (Clean)	132.33	131.75	0.439%	-0.46%	7.65%	-5.34%	32.33%	16.78	16.46	1.96
10 Plus Bond Index (Return)	231.60	230.55	0.453%	-0.36%	7.91%	-3.83%	131.60%	16.78	16.46	1.96

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	8.23	359	108.23	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.18	1.53	121	104.70	0.00	8,132	8,390	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.04	4.57	303	116.60	0.00	6,389	7,158	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.32	3.74	303	118.06	0.00	9,256	10,581	10927
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.60	0.72	60	117.32	0.00	7,700	8,978	9034
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.59	4.90	303	128.49	0.00	6,767	8,363	8694
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.52	1.49	121	121.01	0.00	11,609	13,874	14047
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.60	4.15	303	127.75	0.00	8,252	10,199	10542
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.03	0.34	155	101.37	0.00	4,863	4,913	4929
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.16	1.60	150	123.77	0.00	5,480	6,694	6782
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.22	1.42	152	120.63	0.00	8,137	9,701	9816
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.49	2.32	157	139.81	0.00	11,745	16,149	16422
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.45	0.62	94	110.07	0.00	5,832	6,383	6419
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.40	0.99	180	97.39	0.00	5,057	4,875	4924

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Bond Index Constituent

Clean Price Performance			Index Price 17-Aug-2015	Previous Index Price 14-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	100.00	0.000%	-0.347%	-1.064%	-4.816%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	103.18	103.17	0.013%	-0.168%	-0.489%	-2.578%	-0.18	0.66	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.04	112.06	-0.021%	-0.208%	-0.216%	-1.941%	-0.06	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	114.32	-0.002%	-0.077%	0.397%	-1.157%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.60	116.59	0.004%	-0.024%	0.645%	-0.891%	0.06	3.61	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.59	123.55	0.032%	-0.085%	0.717%	-1.702%	0.21	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.52	119.49	0.023%	0.025%	1.168%	-0.857%	0.28	4.29	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.60	123.52	0.061%	-0.014%	1.260%	-1.298%	0.38	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.03	100.90	0.134%	-0.104%	2.167%		0.64	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.16	121.96	0.164%	-0.255%	2.586%	0.045%	0.87	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.22	118.95	0.228%	-0.081%	3.369%	0.379%	1.05	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.49	137.37	0.087%	-0.176%	3.186%	-0.333%	1.22	7.89	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.45	109.23	0.209%	-0.446%	5.739%	1.670%	1.67	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.40	95.69	0.742%	-0.477%	10.266%		2.17	22.19	21.72

Return Price Performance			Index Price 17-Aug-2015	Previous Index Price 14-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	108.23	108.16	0.064%	0.038%	0.002%	0.131%	8.60	0.00	0.00
IE0006857530	0685753	4.6 Treas Bnd 2016	104.70	104.65	0.049%	0.038%	0.094%	-4.071%	-0.18	0.66	0.67
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.60	116.58	0.019%	0.020%	0.414%	1.069%	-0.06	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.06	118.02	0.030%	0.103%	0.892%	1.275%	-0.02	2.94	2.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	117.28	0.035%	0.151%	1.142%	-2.239%	0.06	3.61	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.49	128.40	0.069%	0.132%	1.306%	1.231%	0.21	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	121.01	120.94	0.053%	0.199%	1.657%	-2.190%	0.28	4.29	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.75	127.63	0.091%	0.169%	1.749%	1.199%	0.38	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.37	101.23	0.140%	-0.066%	2.268%		0.64	6.41	6.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.77	123.53	0.188%	-0.105%	2.990%	-1.116%	0.87	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.63	120.34	0.248%	0.051%	3.725%	-0.672%	1.05	7.60	7.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.81	139.65	0.118%	0.006%	3.674%	-1.737%	1.22	7.89	7.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.07	109.82	0.226%	-0.342%	6.027%	1.933%	1.67	12.63	12.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.39	96.66	0.751%	-0.377%	10.480%		2.17	22.19	21.72