

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 August, 2015

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Bond Indices Performance

Index	Close Value 18-Aug-2015	Previous Close Value 17-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.29	119.50	-0.169%	-0.30%	1.82%	-1.18%	19.29%	5.88	5.82	1.04
All Bond Index (Return)	194.30	194.60	-0.156%	-0.12%	2.29%	1.11%	94.30%	5.88	5.82	1.04
Under 3 Bond Index (Clean)	94.56	94.58	-0.030%	-0.22%	-0.40%	-2.34%	-5.45%	1.30	1.30	-0.08
Under 3 Bond Index (Return)	142.71	142.74	-0.016%	0.01%	0.23%	0.52%	42.71%	1.30	1.30	-0.08
Under 5 Bond Index (Clean)	107.17	107.25	-0.082%	-0.16%	0.38%	-1.74%	7.17%	3.03	3.03	0.15
Under 5 Bond Index (Return)	166.38	166.49	-0.068%	0.05%	0.93%	1.54%	66.38%	3.03	3.03	0.15
Under 10 Bond Index (Clean)	116.17	116.33	-0.137%	-0.23%	1.29%	-1.55%	16.17%	4.73	4.70	0.69
Under 10 Bond Index (Return)	184.30	184.53	-0.124%	-0.05%	1.77%	0.78%	84.30%	4.73	4.70	0.69
5 Plus Bond Index (Clean)	128.01	128.34	-0.255%	-0.44%	3.27%	-1.54%	28.01%	8.68	8.56	1.35
5 Plus Bond Index (Return)	213.04	213.56	-0.242%	-0.29%	3.66%	-0.27%	113.04%	8.68	8.56	1.35
10 Plus Bond Index (Clean)	131.71	132.33	-0.472%	-0.93%	7.15%	-5.78%	31.71%	16.76	16.44	1.98
10 Plus Bond Index (Return)	230.53	231.60	-0.462%	-0.82%	7.42%	-4.27%	130.53%	16.76	16.44	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
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.15	1.54	122	104.68	0.00	8,132	8,388	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.01	4.58	304	116.59	0.00	6,389	7,156	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.23	3.75	304	117.98	0.00	9,256	10,573	10920
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.48	0.74	61	117.22	0.00	7,700	8,969	9026
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.47	4.91	304	128.38	0.00	6,767	8,355	8687
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.37	1.50	122	120.87	0.00	11,609	13,857	14032
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.42	4.16	304	127.58	0.00	8,252	10,185	10528
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.87	0.34	156	101.21	0.00	4,863	4,905	4921
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.90	1.61	151	123.52	0.00	5,480	6,680	6768
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.03	1.43	153	120.45	0.00	8,137	9,685	9801
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.11	2.34	158	139.45	0.00	11,745	16,104	16379
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.00	0.63	95	109.62	0.00	5,832	6,356	6392
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.88	0.99	181	96.87	0.00	5,057	4,848	4898

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Bond Index Constituent

Clean Price Performance			Index Price 18-Aug-2015	Previous Index Price 17-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	103.15	103.18	-0.032%	-0.200%	-0.521%	-2.609%	-0.15	0.66	0.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.01	112.04	-0.027%	-0.234%	-0.243%	-1.968%	-0.05	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.23	114.32	-0.079%	-0.156%	0.318%	-1.235%	0.00	2.93	2.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.48	116.60	-0.099%	-0.123%	0.546%	-0.989%	0.09	3.60	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.47	123.59	-0.095%	-0.180%	0.621%	-1.796%	0.23	3.70	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.52	-0.123%	-0.098%	1.044%	-0.979%	0.31	4.29	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.42	123.60	-0.144%	-0.158%	1.114%	-1.440%	0.41	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.87	101.03	-0.166%	-0.270%	1.997%		0.67	6.41	6.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.90	122.16	-0.213%	-0.467%	2.368%	-0.168%	0.90	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	119.22	-0.159%	-0.241%	3.204%	0.219%	1.07	7.59	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.11	137.49	-0.274%	-0.450%	2.903%	-0.607%	1.26	7.89	7.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.00	109.45	-0.418%	-0.862%	5.297%	1.245%	1.70	12.62	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.88	96.40	-0.540%	-1.015%	9.670%		2.19	22.16	21.69

Return Price Performance			Index Price 18-Aug-2015	Previous Index Price 17-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	104.70	-0.019%	0.019%	0.075%	-4.089%	-0.15	0.66	0.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.60	-0.013%	0.007%	0.401%	1.056%	-0.05	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	118.06	-0.066%	0.037%	0.826%	1.208%	0.00	2.93	2.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.22	117.32	-0.088%	0.063%	1.054%	-2.325%	0.09	3.60	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.38	128.49	-0.079%	0.053%	1.225%	1.150%	0.23	3.70	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	120.87	121.01	-0.112%	0.087%	1.543%	-2.299%	0.31	4.29	4.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.58	127.75	-0.129%	0.040%	1.618%	1.068%	0.41	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.21	101.37	-0.164%	-0.230%	2.100%		0.67	6.41	6.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.52	123.77	-0.202%	-0.307%	2.782%	-1.316%	0.90	6.72	6.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.45	120.63	-0.150%	-0.100%	3.569%	-0.821%	1.07	7.59	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.45	139.81	-0.259%	-0.252%	3.406%	-1.992%	1.26	7.89	7.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	110.07	-0.410%	-0.751%	5.593%	1.515%	1.70	12.62	12.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.87	97.39	-0.529%	-0.904%	9.896%		2.19	22.16	21.69