

# Irish Stock Exchange Daily Bond Index Report

Wednesday 19 August, 2015

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## Bond Indices Performance

Index	Close Value 19-Aug-2015	Previous Close Value 18-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.19	119.29	-0.090%	-0.39%	1.73%	-1.27%	19.19%	5.87	5.81	1.06
All Bond Index (Return)	194.14	194.30	-0.079%	-0.20%	2.21%	1.03%	94.14%	5.87	5.81	1.06
Under 3 Bond Index (Clean)	94.54	94.56	-0.020%	-0.24%	-0.42%	-2.36%	-5.46%	1.29	1.29	-0.07
Under 3 Bond Index (Return)	142.70	142.71	-0.008%	0.01%	0.22%	0.51%	42.70%	1.29	1.29	-0.07
Under 5 Bond Index (Clean)	107.13	107.17	-0.038%	-0.20%	0.34%	-1.78%	7.13%	3.03	3.02	0.16
Under 5 Bond Index (Return)	166.34	166.38	-0.026%	0.02%	0.90%	1.52%	66.34%	3.03	3.02	0.16
Under 10 Bond Index (Clean)	116.09	116.17	-0.076%	-0.31%	1.21%	-1.62%	16.09%	4.73	4.69	0.71
Under 10 Bond Index (Return)	184.18	184.30	-0.064%	-0.11%	1.71%	0.72%	84.18%	4.73	4.69	0.71
5 Plus Bond Index (Clean)	127.83	128.01	-0.140%	-0.58%	3.13%	-1.68%	27.83%	8.67	8.56	1.36
5 Plus Bond Index (Return)	212.76	213.04	-0.130%	-0.42%	3.53%	-0.40%	112.76%	8.67	8.56	1.36
10 Plus Bond Index (Clean)	131.41	131.71	-0.226%	-1.15%	6.91%	-5.99%	31.41%	16.76	16.43	2.00
10 Plus Bond Index (Return)	230.03	230.53	-0.218%	-1.03%	7.18%	-4.48%	130.03%	16.76	16.43	2.00

## 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	103.13	1.55	123	104.68	0.00	8,132	8,386	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.98	4.60	305	116.57	0.00	6,389	7,154	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.19	3.76	305	117.95	0.00	9,256	10,569	10917
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.45	0.75	62	117.19	0.00	7,700	8,966	9024
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.41	4.93	305	128.34	0.00	6,767	8,351	8684
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.30	1.52	123	120.81	0.00	11,609	13,849	14025
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.38	4.18	305	127.56	0.00	8,252	10,181	10526
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.88	0.34	157	101.22	0.00	4,863	4,905	4922
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.76	1.62	152	123.38	0.00	5,480	6,672	6761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.84	1.44	154	120.28	0.00	8,137	9,670	9787
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.85	2.35	159	139.20	0.00	11,745	16,073	16349
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.59	0.63	96	109.22	0.00	5,832	6,332	6369
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.85	1.00	182	96.85	0.00	5,057	4,847	4897



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Aug-2015	Previous Index Price 18-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	103.13	103.15	-0.016%	-0.217%	-0.537%	-2.625%	-0.14	0.66	0.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.98	112.01	-0.025%	-0.259%	-0.268%	-1.992%	-0.04	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.19	114.23	-0.032%	-0.188%	0.285%	-1.267%	0.01	2.93	2.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.45	116.48	-0.030%	-0.153%	0.515%	-1.018%	0.09	3.60	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.41	123.47	-0.050%	-0.230%	0.570%	-1.845%	0.24	3.70	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	119.37	-0.061%	-0.159%	0.982%	-1.039%	0.32	4.29	4.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.38	123.42	-0.031%	-0.188%	1.083%	-1.470%	0.41	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.88	100.87	0.013%	-0.257%	2.010%		0.66	6.40	6.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.76	121.90	-0.121%	-0.588%	2.244%	-0.289%	0.92	6.72	6.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.84	119.03	-0.155%	-0.396%	3.043%	0.063%	1.09	7.59	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.85	137.11	-0.195%	-0.645%	2.702%	-0.801%	1.28	7.88	7.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.59	109.00	-0.372%	-1.231%	4.906%	0.869%	1.73	12.61	12.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.85	95.88	-0.033%	-1.048%	9.633%		2.19	22.16	21.68

Return Price Performance			Index Price 19-Aug-2015	Previous Index Price 18-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	104.68	-0.005%	0.014%	0.070%	-4.094%	-0.14	0.66	0.66
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.57	116.59	-0.011%	-0.004%	0.390%	1.044%	-0.04	2.02	2.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.95	117.98	-0.021%	0.016%	0.804%	1.186%	0.01	2.93	2.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.19	117.22	-0.020%	0.044%	1.034%	-2.344%	0.09	3.60	3.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.34	128.38	-0.036%	0.017%	1.189%	1.114%	0.24	3.70	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	120.81	120.87	-0.050%	0.036%	1.492%	-2.348%	0.32	4.29	4.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.56	127.58	-0.019%	0.021%	1.599%	1.049%	0.41	4.58	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.22	101.21	0.015%	-0.215%	2.116%		0.66	6.40	6.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.38	123.52	-0.111%	-0.417%	2.668%	-1.425%	0.92	6.72	6.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.45	-0.145%	-0.245%	3.419%	-0.965%	1.09	7.59	7.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.20	139.45	-0.182%	-0.434%	3.217%	-2.170%	1.28	7.88	7.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.22	109.62	-0.364%	-1.112%	5.208%	1.146%	1.73	12.61	12.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.85	96.87	-0.028%	-0.932%	9.865%		2.19	22.16	21.68