

Irish Stock Exchange Daily Bond Index Report

Thursday 20 August, 2015

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Bond Indices Performance

Index	Close Value 20-Aug-2015	Previous Close Value 19-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.28	119.19	0.080%	-0.31%	1.81%	-1.19%	19.28%	5.87	5.81	1.04
All Bond Index (Return)	194.31	194.14	0.088%	-0.11%	2.30%	1.12%	94.31%	5.87	5.81	1.04
Under 3 Bond Index (Clean)	94.51	94.54	-0.030%	-0.27%	-0.44%	-2.39%	-5.49%	1.28	1.29	-0.08
Under 3 Bond Index (Return)	142.68	142.70	-0.016%	-0.01%	0.20%	0.50%	42.68%	1.28	1.29	-0.08
Under 5 Bond Index (Clean)	107.12	107.13	-0.006%	-0.20%	0.33%	-1.78%	7.12%	3.02	3.01	0.15
Under 5 Bond Index (Return)	166.35	166.34	0.005%	0.03%	0.91%	1.52%	66.35%	3.02	3.01	0.15
Under 10 Bond Index (Clean)	116.15	116.09	0.053%	-0.26%	1.26%	-1.57%	16.15%	4.72	4.69	0.69
Under 10 Bond Index (Return)	184.29	184.18	0.062%	-0.05%	1.77%	0.78%	84.29%	4.72	4.69	0.69
5 Plus Bond Index (Clean)	128.04	127.83	0.163%	-0.42%	3.30%	-1.52%	28.04%	8.67	8.56	1.34
5 Plus Bond Index (Return)	213.12	212.76	0.170%	-0.25%	3.70%	-0.23%	113.12%	8.67	8.56	1.34
10 Plus Bond Index (Clean)	131.85	131.41	0.334%	-0.82%	7.26%	-5.68%	31.85%	16.77	16.44	1.98
10 Plus Bond Index (Return)	230.80	230.03	0.338%	-0.70%	7.54%	-4.16%	130.80%	16.77	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	103.10	1.56	124	104.66	0.00	8,132	8,384	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	4.61	306	116.55	0.00	6,389	7,152	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.22	3.77	306	117.99	0.00	9,256	10,572	10921
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.51	0.76	63	117.27	0.00	7,700	8,971	9030
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.44	4.95	306	128.38	0.00	6,767	8,353	8687
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.23	1.53	124	120.75	0.00	11,609	13,841	14018
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.43	4.19	306	127.62	0.00	8,252	10,185	10531
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.96	0.35	158	101.30	0.00	4,863	4,909	4926
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.96	1.64	153	123.59	0.00	5,480	6,683	6772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.00	1.44	155	120.44	0.00	8,137	9,683	9800
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.08	2.37	160	139.44	0.00	11,745	16,100	16378
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.88	0.64	97	109.51	0.00	5,832	6,349	6386
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.26	1.00	183	97.26	0.00	5,057	4,867	4918

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Bond Index Constituent

Clean Price Performance			Index Price 20-Aug-2015	Previous Index Price 19-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	103.10	103.13	-0.029%	-0.246%	-0.566%	-2.653%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	111.98	-0.030%	-0.289%	-0.298%	-2.022%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.22	114.19	0.024%	-0.164%	0.309%	-1.243%	-0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.51	116.45	0.053%	-0.099%	0.569%	-0.966%	0.07	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.44	123.41	0.024%	-0.206%	0.595%	-1.821%	0.22	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.23	119.30	-0.059%	-0.218%	0.923%	-1.097%	0.33	4.28	4.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.43	123.38	0.037%	-0.151%	1.121%	-1.433%	0.40	4.57	4.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.96	100.88	0.076%	-0.181%	2.088%		0.65	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.96	121.76	0.167%	-0.422%	2.414%	-0.123%	0.89	6.71	6.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.00	118.84	0.132%	-0.264%	3.179%	0.195%	1.07	7.58	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.08	136.85	0.170%	-0.476%	2.876%	-0.633%	1.26	7.88	7.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.88	108.59	0.262%	-0.971%	5.181%	1.133%	1.71	12.61	12.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.26	95.85	0.428%	-0.625%	10.102%		2.17	22.17	21.70

Return Price Performance			Index Price 20-Aug-2015	Previous Index Price 19-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	104.66	104.68	-0.016%	-0.002%	0.054%	-4.109%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.55	116.57	-0.016%	-0.021%	0.374%	1.028%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.99	117.95	0.034%	0.050%	0.838%	1.221%	-0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.27	117.19	0.063%	0.107%	1.097%	-2.282%	0.07	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.38	128.34	0.036%	0.053%	1.225%	1.150%	0.22	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	120.75	120.81	-0.047%	-0.011%	1.444%	-2.394%	0.33	4.28	4.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.62	127.56	0.047%	0.068%	1.646%	1.096%	0.40	4.57	4.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.30	101.22	0.078%	-0.137%	2.195%		0.65	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.59	123.38	0.173%	-0.245%	2.846%	-1.254%	0.89	6.71	6.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.44	120.28	0.138%	-0.107%	3.561%	-0.828%	1.07	7.58	7.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.44	139.20	0.177%	-0.258%	3.401%	-1.997%	1.26	7.88	7.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.51	109.22	0.267%	-0.847%	5.490%	1.416%	1.71	12.61	12.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.26	96.85	0.430%	-0.506%	10.337%		2.17	22.17	21.70