

Irish Stock Exchange Daily Bond Index Report

Friday 21 August, 2015

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Bond Indices Performance

Index	Close Value 21-Aug-2015	Previous Close Value 20-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.05	119.28	-0.197%	-0.51%	1.61%	-1.38%	19.05%	5.86	5.80	1.07
All Bond Index (Return)	193.96	194.31	-0.183%	-0.30%	2.11%	0.94%	93.96%	5.86	5.80	1.07
Under 3 Bond Index (Clean)	94.50	94.51	-0.011%	-0.28%	-0.46%	-2.40%	-5.50%	1.28	1.28	-0.08
Under 3 Bond Index (Return)	142.68	142.68	0.002%	-0.01%	0.20%	0.50%	42.68%	1.28	1.28	-0.08
Under 5 Bond Index (Clean)	107.03	107.12	-0.079%	-0.28%	0.25%	-1.86%	7.03%	3.02	3.01	0.17
Under 5 Bond Index (Return)	166.24	166.35	-0.066%	-0.04%	0.84%	1.45%	66.24%	3.02	3.01	0.17
Under 10 Bond Index (Clean)	115.97	116.15	-0.155%	-0.41%	1.11%	-1.73%	15.97%	4.72	4.68	0.72
Under 10 Bond Index (Return)	184.03	184.29	-0.142%	-0.19%	1.63%	0.64%	84.03%	4.72	4.68	0.72
5 Plus Bond Index (Clean)	127.64	128.04	-0.311%	-0.73%	2.98%	-1.83%	27.64%	8.66	8.54	1.38
5 Plus Bond Index (Return)	212.49	213.12	-0.298%	-0.55%	3.39%	-0.53%	112.49%	8.66	8.54	1.38
10 Plus Bond Index (Clean)	131.07	131.85	-0.589%	-1.41%	6.63%	-6.24%	31.07%	16.74	16.41	2.01
10 Plus Bond Index (Return)	229.47	230.80	-0.579%	-1.27%	6.92%	-4.71%	129.47%	16.74	16.41	2.01

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	103.09	1.58	125	104.66	0.00	8,132	8,383	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.94	4.63	307	116.56	0.00	6,389	7,152	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.15	3.79	307	117.93	0.00	9,256	10,565	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.43	0.77	64	117.20	0.00	7,700	8,965	9024
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.31	4.96	307	128.27	0.00	6,767	8,344	8679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.04	1.54	125	120.58	0.00	11,609	13,819	13997
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.18	4.21	307	127.39	0.00	8,252	10,165	10512
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.73	0.35	159	101.08	0.00	4,863	4,898	4915
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.69	1.65	154	123.34	0.00	5,480	6,668	6758
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	1.45	156	120.11	0.00	8,137	9,655	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.71	2.38	161	139.09	0.00	11,745	16,057	16337
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.41	0.64	98	109.05	0.00	5,832	6,322	6359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.49	1.01	184	96.50	0.00	5,057	4,828	4879

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Bond Index Constituent

Clean Price Performance			Index Price 21-Aug-2015	Previous Index Price 20-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	103.09	103.10	-0.013%	-0.258%	-0.579%	-2.666%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.94	111.94	-0.007%	-0.297%	-0.305%	-2.029%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.15	114.22	-0.063%	-0.227%	0.246%	-1.306%	0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.43	116.51	-0.070%	-0.170%	0.498%	-1.035%	0.09	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.31	123.44	-0.105%	-0.311%	0.489%	-1.925%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.04	119.23	-0.159%	-0.377%	0.762%	-1.255%	0.36	4.28	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.18	123.43	-0.198%	-0.349%	0.920%	-1.629%	0.44	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.73	100.96	-0.223%	-0.403%	1.861%		0.69	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.69	121.96	-0.217%	-0.638%	2.192%	-0.340%	0.92	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	119.00	-0.290%	-0.553%	2.880%	-0.095%	1.10	7.58	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.71	137.08	-0.268%	-0.743%	2.600%	-0.899%	1.29	7.87	7.77
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.41	108.88	-0.427%	-1.394%	4.732%	0.701%	1.75	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.49	96.26	-0.800%	-1.420%	9.221%		2.21	22.13	21.65

Return Price Performance			Index Price 21-Aug-2015	Previous Index Price 20-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	104.66	-0.001%	-0.003%	0.053%	-4.110%	-0.16	0.65	0.65
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.55	0.006%	-0.015%	0.380%	1.034%	-0.05	2.01	2.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.99	-0.051%	-0.001%	0.787%	1.169%	0.01	2.92	2.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.20	117.27	-0.059%	0.048%	1.038%	-2.340%	0.09	3.59	3.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.27	128.38	-0.089%	-0.036%	1.135%	1.060%	0.25	3.69	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	120.58	120.75	-0.147%	-0.158%	1.295%	-2.538%	0.36	4.28	4.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.39	127.62	-0.182%	-0.114%	1.462%	0.913%	0.44	4.56	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.08	101.30	-0.220%	-0.357%	1.970%		0.69	6.39	6.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.34	123.59	-0.206%	-0.450%	2.634%	-1.458%	0.92	6.70	6.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.11	120.44	-0.279%	-0.386%	3.273%	-1.105%	1.10	7.58	7.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.09	139.44	-0.252%	-0.509%	3.140%	-2.244%	1.29	7.87	7.77
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.05	109.51	-0.419%	-1.263%	5.047%	0.991%	1.75	12.60	12.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.50	97.26	-0.787%	-1.289%	9.469%		2.21	22.13	21.65