

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 August, 2015

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Bond Indices Performance

Index	Close Value 26-Aug-2015	Previous Close Value 25-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.50	118.43	0.058%	-0.97%	1.15%	-1.83%	18.50%	5.83	5.76	1.14
All Bond Index (Return)	193.18	193.05	0.067%	-0.70%	1.70%	0.53%	93.18%	5.83	5.76	1.14
Under 3 Bond Index (Clean)	94.44	94.46	-0.019%	-0.34%	-0.52%	-2.46%	-5.56%	1.27	1.27	-0.06
Under 3 Bond Index (Return)	142.68	142.69	-0.006%	-0.01%	0.20%	0.50%	42.68%	1.27	1.27	-0.06
Under 5 Bond Index (Clean)	106.88	106.88	0.004%	-0.42%	0.11%	-2.00%	6.88%	3.01	3.00	0.21
Under 5 Bond Index (Return)	166.10	166.08	0.015%	-0.12%	0.76%	1.37%	66.10%	3.01	3.00	0.21
Under 10 Bond Index (Clean)	115.57	115.54	0.023%	-0.75%	0.76%	-2.06%	15.57%	4.70	4.66	0.78
Under 10 Bond Index (Return)	183.51	183.45	0.033%	-0.47%	1.34%	0.35%	83.51%	4.70	4.66	0.78
5 Plus Bond Index (Clean)	126.66	126.51	0.112%	-1.50%	2.18%	-2.58%	26.66%	8.62	8.49	1.46
5 Plus Bond Index (Return)	210.97	210.72	0.120%	-1.26%	2.65%	-1.24%	110.97%	8.62	8.49	1.46
10 Plus Bond Index (Clean)	129.02	128.52	0.396%	-2.95%	4.96%	-7.70%	29.02%	16.64	16.30	2.11
10 Plus Bond Index (Return)	225.97	225.08	0.399%	-2.78%	5.29%	-6.16%	125.97%	16.64	16.30	2.11

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	103.04	1.64	130	104.67	0.00	8,132	8,379	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.84	4.70	312	116.54	0.00	6,389	7,146	7446
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.97	3.85	312	117.82	0.00	9,256	10,549	10905
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.19	0.83	69	117.02	0.00	7,700	8,946	9010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.07	5.04	312	128.11	0.00	6,767	8,327	8669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.87	1.60	130	120.47	0.00	11,609	13,799	13985
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.93	4.27	312	127.21	0.00	8,252	10,144	10497
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.24	0.36	164	100.60	0.00	4,863	4,874	4892
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.02	1.70	159	122.72	0.00	5,480	6,631	6724
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.76	1.50	161	119.26	0.00	8,137	9,582	9704
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.67	2.46	166	138.12	0.00	11,745	15,935	16223
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.19	0.68	103	107.86	0.00	5,872	6,293	6333
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.46	1.04	189	94.49	0.00	5,057	4,726	4778

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Bond Index Constituent

Clean Price Performance			Index Price 26-Aug-2015	Previous Index Price 25-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	103.04	103.05	-0.017%	-0.307%	-0.627%	-2.713%	-0.14	0.64	0.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.84	111.86	-0.021%	-0.381%	-0.390%	-2.112%	-0.03	2.00	2.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.97	113.97	0.004%	-0.383%	0.090%	-1.459%	0.05	2.91	2.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.19	116.19	-0.003%	-0.376%	0.291%	-1.239%	0.13	3.58	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.07	123.04	0.021%	-0.505%	0.293%	-2.116%	0.29	3.68	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	118.87	118.84	0.023%	-0.515%	0.622%	-1.392%	0.39	4.27	4.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.93	122.88	0.047%	-0.552%	0.715%	-1.829%	0.47	4.55	4.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.24	100.21	0.025%	-0.890%	1.363%		0.76	6.38	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	120.93	0.072%	-1.188%	1.627%	-0.891%	1.00	6.69	6.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.76	117.77	-0.015%	-1.307%	2.100%	-0.853%	1.20	7.56	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.67	135.56	0.080%	-1.499%	1.818%	-1.654%	1.38	7.86	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.19	106.87	0.292%	-2.509%	3.548%	-0.437%	1.84	12.58	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.46	92.96	0.535%	-3.520%	6.894%		2.31	22.03	21.53

Return Price Performance			Index Price 26-Aug-2015	Previous Index Price 25-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	104.67	104.68	-0.006%	0.010%	0.065%	-4.098%	-0.14	0.64	0.64
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.54	116.55	-0.007%	-0.032%	0.363%	1.017%	-0.03	2.00	2.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.82	117.80	0.015%	-0.099%	0.688%	1.070%	0.05	2.91	2.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.02	117.01	0.008%	-0.106%	0.883%	-2.490%	0.13	3.58	3.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.11	128.07	0.033%	-0.160%	1.010%	0.935%	0.29	3.68	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	120.47	120.43	0.033%	-0.243%	1.208%	-2.621%	0.39	4.27	4.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.21	127.14	0.057%	-0.256%	1.317%	0.769%	0.47	4.55	4.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.60	100.57	0.027%	-0.831%	1.485%		0.76	6.38	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.72	122.62	0.080%	-0.950%	2.119%	-1.953%	1.00	6.69	6.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.26	119.26	-0.007%	-1.093%	2.539%	-1.807%	1.20	7.56	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.12	138.00	0.089%	-1.202%	2.422%	-2.924%	1.38	7.86	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.86	107.54	0.296%	-2.342%	3.899%	-0.113%	1.84	12.58	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.49	93.99	0.535%	-3.342%	7.192%		2.31	22.03	21.53