

Irish Stock Exchange Daily Bond Index Report

Thursday 27 August, 2015

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Bond Indices Performance

Index	Close Value 27-Aug-2015	Previous Close Value 26-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.43	118.50	-0.060%	-1.02%	1.09%	-1.89%	18.43%	5.81	5.75	1.15
All Bond Index (Return)	193.08	193.18	-0.049%	-0.74%	1.65%	0.48%	93.08%	5.81	5.75	1.15
Under 3 Bond Index (Clean)	94.41	94.44	-0.028%	-0.37%	-0.55%	-2.49%	-5.59%	1.27	1.27	-0.07
Under 3 Bond Index (Return)	142.66	142.68	-0.015%	-0.02%	0.19%	0.48%	42.66%	1.27	1.27	-0.07
Under 5 Bond Index (Clean)	106.85	106.88	-0.031%	-0.45%	0.08%	-2.03%	6.85%	3.00	2.99	0.21
Under 5 Bond Index (Return)	166.07	166.10	-0.019%	-0.14%	0.74%	1.35%	66.07%	3.00	2.99	0.21
Under 10 Bond Index (Clean)	115.53	115.57	-0.033%	-0.78%	0.73%	-2.09%	15.53%	4.69	4.66	0.79
Under 10 Bond Index (Return)	183.47	183.51	-0.022%	-0.50%	1.32%	0.33%	83.47%	4.69	4.66	0.79
5 Plus Bond Index (Clean)	126.54	126.66	-0.088%	-1.58%	2.09%	-2.67%	26.54%	8.60	8.48	1.47
5 Plus Bond Index (Return)	210.80	210.97	-0.079%	-1.33%	2.57%	-1.32%	110.80%	8.60	8.48	1.47
10 Plus Bond Index (Clean)	128.61	129.02	-0.319%	-3.26%	4.63%	-8.00%	28.61%	16.62	16.27	2.12
10 Plus Bond Index (Return)	225.27	225.97	-0.311%	-3.08%	4.97%	-6.45%	125.27%	16.62	16.27	2.12

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	103.00	1.65	131	104.65	0.00	8,132	8,376	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.81	4.72	313	116.53	0.00	6,389	7,144	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.91	3.86	313	117.77	0.00	9,256	10,543	10900
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.14	0.84	70	116.99	0.00	7,700	8,943	9008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.03	5.06	313	128.09	0.00	6,767	8,325	8667
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.85	1.62	131	120.46	0.00	11,609	13,797	13984
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.83	4.29	313	127.12	0.00	8,252	10,136	10490
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.19	0.36	165	100.55	0.00	4,863	4,872	4889
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.03	1.71	160	122.74	0.00	5,480	6,632	6725
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.82	1.51	162	119.33	0.00	8,137	9,587	9710
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.58	2.47	167	138.05	0.00	11,745	15,924	16214
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.99	0.68	104	107.67	0.00	5,872	6,282	6322
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.99	1.04	190	94.03	0.00	5,057	4,702	4755

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Bond Index Constituent

Clean Price Performance			Index Price 27-Aug-2015	Previous Index Price 26-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	103.00	103.04	-0.031%	-0.338%	-0.658%	-2.743%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.81	111.84	-0.024%	-0.405%	-0.414%	-2.136%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.91	113.97	-0.050%	-0.433%	0.040%	-1.509%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.14	116.19	-0.036%	-0.412%	0.255%	-1.275%	0.14	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.03	123.07	-0.028%	-0.534%	0.265%	-2.144%	0.28	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	118.85	118.87	-0.019%	-0.533%	0.604%	-1.410%	0.39	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.83	122.93	-0.084%	-0.635%	0.631%	-1.911%	0.48	4.55	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.19	100.24	-0.050%	-0.939%	1.313%		0.77	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.03	121.02	0.004%	-1.184%	1.631%	-0.887%	1.00	6.69	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.82	117.76	0.054%	-1.255%	2.155%	-0.800%	1.19	7.56	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.58	135.67	-0.069%	-1.567%	1.749%	-1.722%	1.39	7.85	7.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.99	107.19	-0.184%	-2.688%	3.358%	-0.620%	1.85	12.57	12.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.99	93.46	-0.500%	-4.002%	6.360%		2.33	22.00	21.50

Return Price Performance			Index Price 27-Aug-2015	Previous Index Price 26-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	104.65	104.67	-0.018%	-0.009%	0.047%	-4.116%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.54	-0.010%	-0.042%	0.352%	1.006%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.77	117.82	-0.038%	-0.137%	0.650%	1.031%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.99	117.02	-0.026%	-0.131%	0.857%	-2.515%	0.14	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.09	128.11	-0.015%	-0.175%	0.995%	0.920%	0.28	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	120.46	120.47	-0.008%	-0.252%	1.200%	-2.629%	0.39	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.12	127.21	-0.070%	-0.325%	1.246%	0.699%	0.48	4.55	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.55	100.60	-0.047%	-0.877%	1.438%		0.77	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.74	122.72	0.013%	-0.937%	2.132%	-1.940%	1.00	6.69	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.33	119.26	0.060%	-1.033%	2.601%	-1.748%	1.19	7.56	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.05	138.12	-0.056%	-1.257%	2.364%	-2.979%	1.39	7.85	7.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.67	107.86	-0.176%	-2.514%	3.716%	-0.289%	1.85	12.57	12.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.03	94.49	-0.489%	-3.815%	6.668%		2.33	22.00	21.50