

Irish Stock Exchange Daily Bond Index Report

Friday 28 August, 2015

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Bond Indices Performance

Index	Close Value 28-Aug-2015	Previous Close Value 27-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.63	118.43	0.169%	-0.86%	1.26%	-1.73%	18.63%	5.82	5.76	1.12
All Bond Index (Return)	193.42	193.08	0.175%	-0.57%	1.83%	0.66%	93.42%	5.82	5.76	1.12
Under 3 Bond Index (Clean)	94.40	94.41	-0.012%	-0.38%	-0.56%	-2.50%	-5.60%	1.26	1.26	-0.07
Under 3 Bond Index (Return)	142.66	142.66	0.001%	-0.02%	0.19%	0.48%	42.66%	1.26	1.26	-0.07
Under 5 Bond Index (Clean)	106.87	106.85	0.014%	-0.44%	0.10%	-2.02%	6.87%	3.00	2.99	0.20
Under 5 Bond Index (Return)	166.11	166.07	0.025%	-0.11%	0.76%	1.38%	66.11%	3.00	2.99	0.20
Under 10 Bond Index (Clean)	115.66	115.53	0.110%	-0.67%	0.84%	-1.99%	15.66%	4.69	4.66	0.76
Under 10 Bond Index (Return)	183.68	183.47	0.117%	-0.38%	1.44%	0.45%	83.68%	4.69	4.66	0.76
5 Plus Bond Index (Clean)	126.95	126.54	0.320%	-1.27%	2.42%	-2.36%	26.95%	8.62	8.50	1.43
5 Plus Bond Index (Return)	211.48	210.80	0.323%	-1.02%	2.90%	-1.00%	111.48%	8.62	8.50	1.43
10 Plus Bond Index (Clean)	129.55	128.61	0.728%	-2.55%	5.39%	-7.33%	29.55%	16.65	16.31	2.08
10 Plus Bond Index (Return)	226.91	225.27	0.728%	-2.37%	5.73%	-5.77%	126.91%	16.65	16.31	2.08

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	102.99	1.66	132	104.65	0.00	8,132	8,375	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.80	4.73	314	116.53	0.00	6,389	7,143	7445
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.92	3.87	314	117.79	0.00	9,256	10,544	10902
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.18	0.86	71	117.04	0.00	7,700	8,946	9012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.07	5.08	314	128.14	0.00	6,767	8,327	8671
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	1.63	132	120.51	0.00	11,609	13,801	13990
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.99	4.30	314	127.29	0.00	8,252	10,149	10504
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.45	0.36	166	100.81	0.00	4,863	4,884	4902
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.21	1.72	161	122.93	0.00	5,480	6,641	6736
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.01	1.52	163	119.53	0.00	8,137	9,603	9726
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.04	2.49	168	138.53	0.00	11,745	15,979	16270
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.49	0.69	105	108.18	0.00	5,872	6,311	6352
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.99	1.05	191	95.04	0.00	5,057	4,753	4805

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Bond Index Constituent

Clean Price Performance			Index Price 28-Aug-2015	Previous Index Price 27-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	102.99	103.00	-0.013%	-0.350%	-0.670%	-2.755%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.80	111.81	-0.012%	-0.417%	-0.426%	-2.147%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.92	113.91	0.006%	-0.427%	0.046%	-1.503%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.18	116.14	0.032%	-0.380%	0.287%	-1.244%	0.12	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.07	123.03	0.028%	-0.505%	0.293%	-2.116%	0.27	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	118.85	0.031%	-0.502%	0.635%	-1.380%	0.38	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.99	122.83	0.126%	-0.510%	0.758%	-1.787%	0.46	4.54	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.45	100.19	0.262%	-0.680%	1.578%		0.73	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.21	121.03	0.149%	-1.037%	1.782%	-0.740%	0.97	6.68	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.01	117.82	0.165%	-1.092%	2.323%	-0.637%	1.17	7.55	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.04	135.58	0.344%	-1.228%	2.099%	-1.383%	1.34	7.85	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.49	106.99	0.467%	-2.233%	3.841%	-0.155%	1.82	12.57	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.99	92.99	1.075%	-2.970%	7.503%		2.28	22.04	21.55

Return Price Performance			Index Price 28-Aug-2015	Previous Index Price 27-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	104.65	0.000%	-0.009%	0.047%	-4.116%	-0.15	0.63	0.63
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.53	116.53	0.003%	-0.039%	0.355%	1.009%	-0.04	1.99	1.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.79	117.77	0.016%	-0.121%	0.666%	1.047%	0.05	2.90	2.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.04	116.99	0.042%	-0.090%	0.899%	-2.474%	0.12	3.57	3.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.14	128.09	0.041%	-0.134%	1.036%	0.961%	0.27	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	120.51	120.46	0.041%	-0.211%	1.241%	-2.590%	0.38	4.26	4.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.29	127.12	0.132%	-0.194%	1.380%	0.832%	0.46	4.54	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.81	100.55	0.263%	-0.617%	1.704%		0.73	6.37	6.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.93	122.74	0.155%	-0.784%	2.290%	-1.788%	0.97	6.68	6.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.53	119.33	0.170%	-0.865%	2.776%	-1.581%	1.17	7.55	7.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.53	138.05	0.348%	-0.913%	2.721%	-2.641%	1.34	7.85	7.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.18	107.67	0.470%	-2.056%	4.204%	0.180%	1.82	12.57	12.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.04	94.03	1.070%	-2.785%	7.809%		2.28	22.04	21.55