

Irish Stock Exchange Daily Bond Index Report

Friday 31 July, 2015

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Bond Indices Performance

Index	Close Value 31-Jul-2015	Previous Close Value 30-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.65	119.44	0.178%	2.13%	2.13%	-0.88%	19.65%	5.94	5.88	1.01
All Bond Index (Return)	194.53	194.17	0.185%	2.41%	2.41%	1.24%	94.53%	5.94	5.88	1.01
Under 3 Bond Index (Clean)	94.76	94.78	-0.022%	-0.18%	-0.18%	-2.13%	-5.24%	1.34	1.34	-0.08
Under 3 Bond Index (Return)	142.69	142.71	-0.009%	0.21%	0.21%	0.51%	42.69%	1.34	1.34	-0.08
Under 5 Bond Index (Clean)	107.34	107.29	0.040%	0.54%	0.54%	-1.59%	7.34%	3.07	3.07	0.16
Under 5 Bond Index (Return)	166.30	166.21	0.051%	0.88%	0.88%	1.49%	66.30%	3.07	3.07	0.16
Under 10 Bond Index (Clean)	116.45	116.32	0.112%	1.52%	1.52%	-1.32%	16.45%	4.78	4.75	0.67
Under 10 Bond Index (Return)	184.38	184.16	0.119%	1.82%	1.82%	0.83%	84.38%	4.78	4.75	0.67
5 Plus Bond Index (Clean)	128.58	128.18	0.313%	3.74%	3.74%	-1.10%	28.58%	8.74	8.63	1.31
5 Plus Bond Index (Return)	213.65	212.98	0.316%	3.96%	3.96%	0.02%	113.65%	8.74	8.63	1.31
10 Plus Bond Index (Clean)	132.94	131.89	0.801%	8.15%	8.15%	-4.90%	32.94%	16.83	16.52	1.93
10 Plus Bond Index (Return)	232.43	230.58	0.801%	8.30%	8.30%	-3.48%	132.43%	16.83	16.52	1.93

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	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	100.35	7.84	342	108.19	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.35	1.31	104	104.66	0.00	8,132	8,405	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.27	4.31	286	116.58	0.00	6,389	7,173	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.41	3.53	286	117.93	0.00	9,256	10,589	10915
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.62	0.52	43	117.14	0.00	7,700	8,980	9020
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.69	4.62	286	128.32	0.00	6,767	8,370	8683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.49	1.28	104	120.77	0.00	11,609	13,871	14020
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.62	3.92	286	127.53	0.00	8,252	10,201	10524
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.14	0.30	138	101.44	0.00	4,863	4,918	4933
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.48	1.42	133	123.90	0.00	5,480	6,711	6789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.32	1.26	135	120.57	0.00	8,137	9,709	9811
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.73	2.07	140	139.80	0.00	11,745	16,177	16420
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.94	0.51	77	110.45	0.00	5,832	6,411	6441
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.87	0.89	163	97.76	0.00	5,057	4,898	4943

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jul-2015	Previous Index Price 30-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.35	100.37	-0.020%	-0.719%	-0.719%	-4.485%	-0.64	0.04	0.04
IE0006857530	0685753	4.6 Treas Bnd 2016	103.35	103.38	-0.025%	-0.321%	-0.321%	-2.413%	-0.15	0.71	0.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.27	112.29	-0.020%	-0.009%	-0.009%	-1.737%	-0.06	2.06	2.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.39	0.013%	0.474%	0.474%	-1.081%	0.01	2.98	2.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.62	116.58	0.034%	0.669%	0.669%	-0.867%	0.10	3.65	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.69	123.62	0.059%	0.803%	0.803%	-1.619%	0.23	3.75	3.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.49	119.34	0.123%	1.143%	1.143%	-0.882%	0.32	4.33	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.62	123.42	0.156%	1.274%	1.274%	-1.284%	0.41	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.14	100.93	0.206%	2.273%	2.273%		0.62	6.45	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.48	122.29	0.153%	2.848%	2.848%	0.301%	0.84	6.76	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	119.09	0.186%	3.453%	3.453%	0.461%	1.05	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.73	137.40	0.246%	3.368%	3.368%	-0.157%	1.21	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.94	109.42	0.478%	6.213%	6.213%	2.125%	1.64	12.68	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.87	95.69	1.228%	10.794%	10.794%		2.14	22.25	21.78

Return Price Performance			Index Price 31-Jul-2015	Previous Index Price 30-Jul-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	108.19	108.21	-0.018%	-0.036%	-0.036%	0.093%	-0.64	0.04	0.04
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.68	-0.012%	0.055%	0.055%	-4.107%	-0.15	0.71	0.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.59	-0.006%	0.394%	0.394%	1.049%	-0.06	2.06	2.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.93	117.91	0.023%	0.788%	0.788%	1.170%	0.01	2.98	2.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.14	117.09	0.044%	0.990%	0.990%	-2.387%	0.10	3.65	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.32	128.23	0.069%	1.172%	1.172%	1.097%	0.23	3.75	3.74
IE0034074488	3407448	4.5 Treas Bnd 2020	120.77	120.61	0.132%	1.455%	1.455%	-2.384%	0.32	4.33	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.53	127.33	0.162%	1.577%	1.577%	1.027%	0.41	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.44	101.23	0.207%	2.335%	2.335%		0.62	6.45	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.90	123.70	0.160%	3.098%	3.098%	-1.012%	0.84	6.76	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.57	120.34	0.193%	3.672%	3.672%	-0.722%	1.05	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	139.45	0.253%	3.668%	3.668%	-1.744%	1.21	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.45	109.92	0.481%	6.391%	6.391%	2.283%	1.64	12.68	12.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.76	96.58	1.222%	10.898%	10.898%		2.14	22.25	21.78