

Irish Stock Exchange Daily Bond Index Report

Tuesday 28 July, 2015

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Bond Indices Performance

Index	Close Value 28-Jul-2015	Previous Close Value 27-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.08	119.33	-0.214%	1.64%	1.64%	-1.36%	19.08%	5.92	5.86	1.10
All Bond Index (Return)	193.55	193.94	-0.200%	1.89%	1.89%	0.72%	93.55%	5.92	5.86	1.10
Under 3 Bond Index (Clean)	94.80	94.81	-0.008%	-0.14%	-0.14%	-2.09%	-5.20%	1.35	1.35	-0.06
Under 3 Bond Index (Return)	142.70	142.69	0.004%	0.21%	0.21%	0.51%	42.70%	1.35	1.35	-0.06
Under 5 Bond Index (Clean)	107.23	107.27	-0.039%	0.44%	0.44%	-1.68%	7.23%	3.08	3.08	0.21
Under 5 Bond Index (Return)	166.08	166.13	-0.027%	0.74%	0.74%	1.36%	66.08%	3.08	3.08	0.21
Under 10 Bond Index (Clean)	116.05	116.24	-0.156%	1.18%	1.18%	-1.65%	16.05%	4.78	4.75	0.75
Under 10 Bond Index (Return)	183.72	183.98	-0.142%	1.46%	1.46%	0.47%	83.72%	4.78	4.75	0.75
5 Plus Bond Index (Clean)	127.48	127.97	-0.384%	2.85%	2.85%	-1.95%	27.48%	8.71	8.59	1.40
5 Plus Bond Index (Return)	211.79	212.58	-0.370%	3.05%	3.05%	-0.85%	111.79%	8.71	8.59	1.40
10 Plus Bond Index (Clean)	130.46	131.46	-0.756%	6.13%	6.13%	-6.67%	30.46%	16.76	16.43	2.04
10 Plus Bond Index (Return)	228.08	229.80	-0.745%	6.28%	6.28%	-5.29%	128.08%	16.76	16.43	2.04

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	100.43	7.79	340	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.39	1.27	101	104.67	0.00	8,132	8,408	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.31	4.26	283	116.58	0.00	6,389	7,176	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.39	3.49	283	117.88	0.00	9,256	10,587	10910
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.50	0.48	40	116.98	0.00	7,700	8,970	9008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.48	4.58	283	128.06	0.00	6,767	8,356	8665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.16	1.25	101	120.41	0.00	11,609	13,833	13978
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.15	3.88	283	127.03	0.00	8,252	10,162	10482
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.51	0.30	135	100.81	0.00	4,863	4,887	4902
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.76	1.39	130	123.15	0.00	5,480	6,672	6748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.49	1.23	132	119.72	0.00	8,137	9,641	9741
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.71	2.03	137	138.74	0.00	11,745	16,057	16295
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.41	0.49	74	108.90	0.00	5,832	6,322	6351
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.46	0.88	160	95.34	0.00	5,057	4,776	4821

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jul-2015	Previous Index Price 27-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	100.43	100.46	-0.026%	-0.638%	-0.638%	-4.407%	-0.32	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	103.39	103.40	-0.010%	-0.282%	-0.282%	-2.375%	-0.12	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.31	112.32	-0.008%	0.031%	0.031%	-1.698%	-0.04	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.42	-0.025%	0.457%	0.457%	-1.098%	0.03	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.50	116.55	-0.045%	0.561%	0.561%	-0.973%	0.14	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.48	123.57	-0.070%	0.631%	0.631%	-1.786%	0.29	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.16	119.24	-0.063%	0.870%	0.870%	-1.149%	0.39	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.15	123.33	-0.148%	0.893%	0.893%	-1.655%	0.50	4.63	4.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.51	100.73	-0.215%	1.641%	1.641%		0.72	6.46	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.76	122.10	-0.274%	2.251%	2.251%	-0.283%	0.93	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.49	118.84	-0.299%	2.733%	2.733%	-0.238%	1.14	7.65	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.71	137.29	-0.420%	2.599%	2.599%	-0.900%	1.31	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.41	109.14	-0.666%	4.735%	4.735%	0.704%	1.75	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.46	95.29	-0.875%	8.041%	8.041%		2.26	22.15	21.67

Return Price Performance			Index Price 28-Jul-2015	Previous Index Price 27-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	108.22	108.23	-0.003%	-0.003%	-0.003%	0.127%	-0.32	0.05	0.05
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.66	0.003%	0.058%	0.058%	-4.105%	-0.12	0.72	0.72
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.57	0.005%	0.394%	0.394%	1.048%	-0.04	2.08	2.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.88	117.89	-0.014%	0.739%	0.739%	1.121%	0.03	2.99	2.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.98	117.02	-0.034%	0.851%	0.851%	-2.521%	0.14	3.66	3.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.06	128.13	-0.054%	0.967%	0.967%	0.893%	0.29	3.76	3.75
IE0034074488	3407448	4.5 Treas Bnd 2020	120.41	120.47	-0.052%	1.153%	1.153%	-2.674%	0.39	4.35	4.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.03	127.20	-0.133%	1.174%	1.174%	0.627%	0.50	4.63	4.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.81	101.02	-0.213%	1.699%	1.699%		0.72	6.46	6.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	123.48	-0.262%	2.479%	2.479%	-1.607%	0.93	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.72	120.06	-0.287%	2.935%	2.935%	-1.429%	1.14	7.65	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.74	139.30	-0.403%	2.875%	2.875%	-2.495%	1.31	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.90	109.62	-0.657%	4.899%	4.899%	0.848%	1.75	12.67	12.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.34	96.16	-0.861%	8.150%	8.150%		2.26	22.15	21.67