

Irish Stock Exchange Daily Bond Index Report

Thursday 30 July, 2015

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Bond Indices Performance

Index	Close Value 30-Jul-2015	Previous Close Value 29-Jul-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.44	119.08	0.301%	1.95%	1.95%	-1.05%	19.44%	5.93	5.87	1.04
All Bond Index (Return)	194.17	193.58	0.306%	2.22%	2.22%	1.05%	94.17%	5.93	5.87	1.04
Under 3 Bond Index (Clean)	94.78	94.79	-0.013%	-0.16%	-0.16%	-2.10%	-5.22%	1.34	1.34	-0.09
Under 3 Bond Index (Return)	142.71	142.71	0.001%	0.22%	0.22%	0.52%	42.71%	1.34	1.34	-0.09
Under 5 Bond Index (Clean)	107.29	107.23	0.058%	0.50%	0.50%	-1.63%	7.29%	3.08	3.07	0.18
Under 5 Bond Index (Return)	166.21	166.10	0.068%	0.83%	0.83%	1.44%	66.21%	3.08	3.07	0.18
Under 10 Bond Index (Clean)	116.32	116.06	0.221%	1.41%	1.41%	-1.43%	16.32%	4.78	4.75	0.70
Under 10 Bond Index (Return)	184.16	183.75	0.227%	1.70%	1.70%	0.71%	84.16%	4.78	4.75	0.70
5 Plus Bond Index (Clean)	128.18	127.49	0.540%	3.41%	3.41%	-1.41%	28.18%	8.72	8.61	1.34
5 Plus Bond Index (Return)	212.98	211.83	0.541%	3.63%	3.63%	-0.30%	112.98%	8.72	8.61	1.34
10 Plus Bond Index (Clean)	131.89	130.50	1.063%	7.29%	7.29%	-5.65%	31.89%	16.79	16.47	1.98
10 Plus Bond Index (Return)	230.58	228.16	1.062%	7.44%	7.44%	-4.25%	130.58%	16.79	16.47	1.98

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	100.37	7.84	342	108.21	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.38	1.30	103	104.68	0.00	8,132	8,407	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.29	4.30	285	116.59	0.00	6,389	7,174	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.39	3.51	285	117.91	0.00	9,256	10,588	10913
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.58	0.51	42	117.09	0.00	7,700	8,977	9016
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.62	4.61	285	128.23	0.00	6,767	8,365	8677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.34	1.27	103	120.61	0.00	11,609	13,854	14001
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.42	3.90	285	127.33	0.00	8,252	10,185	10507
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.93	0.30	137	101.23	0.00	4,863	4,908	4922
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.29	1.41	132	123.70	0.00	5,480	6,701	6778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.09	1.25	134	120.34	0.00	8,137	9,691	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.40	2.06	139	139.45	0.00	11,745	16,138	16379
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.42	0.50	76	109.92	0.00	5,832	6,381	6410
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.69	0.89	162	96.58	0.00	5,057	4,839	4883

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Bond Index Constituent

Clean Price Performance			Index Price 30-Jul-2015	Previous Index Price 29-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	100.37	100.43	-0.058%	-0.699%	-0.699%	-4.466%	-0.54	0.04	0.04
IE0006857530	0685753	4.6 Treas Bnd 2016	103.38	103.39	-0.012%	-0.296%	-0.296%	-2.389%	-0.17	0.71	0.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.29	112.31	-0.013%	0.011%	0.011%	-1.718%	-0.06	2.07	2.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.39	0.007%	0.461%	0.461%	-1.094%	0.01	2.98	2.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.58	116.51	0.061%	0.634%	0.634%	-0.901%	0.11	3.65	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.62	123.48	0.117%	0.743%	0.743%	-1.677%	0.25	3.75	3.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.34	119.18	0.137%	1.018%	1.018%	-1.004%	0.35	4.34	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.42	123.17	0.208%	1.117%	1.117%	-1.437%	0.44	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.93	100.52	0.410%	2.063%	2.063%		0.66	6.45	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	121.77	0.427%	2.691%	2.691%	0.147%	0.87	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.09	118.46	0.536%	3.260%	3.260%	0.274%	1.07	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.40	136.74	0.480%	3.115%	3.115%	-0.402%	1.25	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.42	108.49	0.862%	5.708%	5.708%	1.639%	1.68	12.67	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.69	94.44	1.329%	9.450%	9.450%		2.20	22.20	21.72

Return Price Performance			Index Price 30-Jul-2015	Previous Index Price 29-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	108.21	108.24	-0.032%	-0.018%	-0.018%	0.112%	-0.54	0.04	0.04
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.68	0.001%	0.068%	0.068%	-4.095%	-0.17	0.71	0.71
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.58	0.001%	0.400%	0.400%	1.055%	-0.06	2.07	2.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.91	117.89	0.018%	0.765%	0.765%	1.147%	0.01	2.98	2.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.09	117.01	0.071%	0.945%	0.945%	-2.430%	0.11	3.65	3.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.23	128.07	0.126%	1.101%	1.101%	1.027%	0.25	3.75	3.74
IE0034074488	3407448	4.5 Treas Bnd 2020	120.61	120.43	0.145%	1.321%	1.321%	-2.512%	0.35	4.34	4.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.33	127.06	0.213%	1.413%	1.413%	0.864%	0.44	4.62	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.23	100.82	0.411%	2.124%	2.124%		0.66	6.45	6.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.70	123.17	0.430%	2.933%	2.933%	-1.170%	0.87	6.77	6.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	119.70	0.538%	3.473%	3.473%	-0.913%	1.07	7.64	7.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.45	138.78	0.483%	3.406%	3.406%	-1.992%	1.25	7.94	7.84
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.92	108.98	0.864%	5.882%	5.882%	1.793%	1.68	12.67	12.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.58	95.32	1.323%	9.560%	9.560%		2.20	22.20	21.72