

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 August, 2015

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Bond Indices Performance

Index	Close Value 05-Aug-2015	Previous Close Value 04-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.24	119.75	-0.418%	-0.34%	1.78%	-1.22%	19.24%	5.90	5.84	1.06
All Bond Index (Return)	193.97	194.75	-0.401%	-0.29%	2.12%	0.94%	93.97%	5.90	5.84	1.06
Under 3 Bond Index (Clean)	94.73	94.75	-0.023%	-0.04%	-0.22%	-2.16%	-5.28%	1.33	1.33	-0.08
Under 3 Bond Index (Return)	142.73	142.75	-0.010%	0.03%	0.24%	0.53%	42.73%	1.33	1.33	-0.08
Under 5 Bond Index (Clean)	107.30	107.39	-0.091%	-0.04%	0.50%	-1.62%	7.30%	3.06	3.06	0.16
Under 5 Bond Index (Return)	166.33	166.46	-0.077%	0.02%	0.90%	1.51%	66.33%	3.06	3.06	0.16
Under 10 Bond Index (Clean)	116.23	116.54	-0.270%	-0.19%	1.33%	-1.51%	16.23%	4.76	4.73	0.70
Under 10 Bond Index (Return)	184.14	184.61	-0.255%	-0.13%	1.69%	0.69%	84.14%	4.76	4.73	0.70
5 Plus Bond Index (Clean)	127.76	128.70	-0.736%	-0.64%	3.07%	-1.74%	27.76%	8.69	8.57	1.37
5 Plus Bond Index (Return)	212.39	213.93	-0.717%	-0.59%	3.35%	-0.57%	112.39%	8.69	8.57	1.37
10 Plus Bond Index (Clean)	130.58	132.96	-1.792%	-1.78%	6.23%	-6.59%	30.58%	16.73	16.39	2.03
10 Plus Bond Index (Return)	228.39	232.51	-1.774%	-1.74%	6.42%	-5.16%	128.39%	16.73	16.39	2.03

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	100.26	7.95	347	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.32	1.37	109	104.69	0.00	8,132	8,402	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.22	4.39	291	116.61	0.00	6,389	7,170	7450
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.39	3.59	291	117.97	0.00	9,256	10,587	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.58	0.58	48	117.15	0.00	7,700	8,976	9021
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.63	4.70	291	128.34	0.00	6,767	8,366	8684
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.44	1.34	109	120.79	0.00	11,609	13,866	14022
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.59	3.99	291	127.58	0.00	8,252	10,199	10528
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.98	0.31	143	101.30	0.00	4,863	4,910	4926
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.94	1.48	138	123.42	0.00	5,480	6,682	6763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.70	1.30	140	120.00	0.00	8,137	9,658	9764
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.99	2.15	145	139.13	0.00	11,745	16,090	16342
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.80	0.54	82	109.34	0.00	5,832	6,345	6376
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.21	0.92	168	95.13	0.00	5,057	4,763	4810

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Bond Index Constituent

Clean Price Performance			Index Price 05-Aug-2015	Previous Index Price 04-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004680173	0468017	8.25 Treas Bnd 2015	100.26	100.29	-0.028%	-0.085%	-0.803%	-4.566%	-0.31	0.03	0.03
IE0006857530	0685753	4.6 Treas Bnd 2016	103.32	103.33	-0.015%	-0.033%	-0.354%	-2.446%	-0.16	0.70	0.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.22	112.26	-0.033%	-0.043%	-0.052%	-1.779%	-0.06	2.06	2.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.44	-0.051%	-0.020%	0.454%	-1.101%	0.00	2.97	2.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.58	116.69	-0.097%	-0.041%	0.628%	-0.908%	0.10	3.64	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.63	123.79	-0.126%	-0.049%	0.753%	-1.667%	0.24	3.74	3.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.44	119.65	-0.173%	-0.035%	1.107%	-0.917%	0.32	4.33	4.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.59	123.86	-0.218%	-0.020%	1.253%	-1.304%	0.40	4.61	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.98	101.29	-0.298%	-0.153%	2.116%		0.65	6.44	6.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.94	122.53	-0.477%	-0.437%	2.399%	-0.138%	0.91	6.75	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.70	119.34	-0.536%	-0.520%	2.915%	-0.061%	1.11	7.63	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.99	137.93	-0.685%	-0.541%	2.809%	-0.697%	1.28	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.80	110.06	-1.149%	-1.041%	5.107%	1.062%	1.72	12.66	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.21	96.76	-2.636%	-2.746%	7.752%		2.27	22.12	21.63

Return Price Performance			Index Price 05-Aug-2015	Previous Index Price 04-Aug-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	108.22	-0.005%	0.027%	-0.009%	0.120%	-0.31	0.03	0.03
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.69	-0.002%	0.028%	0.083%	-4.081%	-0.16	0.70	0.70
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.61	116.63	-0.019%	0.023%	0.418%	1.072%	-0.06	2.06	2.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	118.02	-0.038%	0.033%	0.821%	1.204%	0.00	2.97	2.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.15	117.25	-0.085%	0.011%	1.001%	-2.376%	0.10	3.64	3.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.34	128.48	-0.108%	0.016%	1.187%	1.112%	0.24	3.74	3.73
IE0034074488	3407448	4.5 Treas Bnd 2020	120.79	120.98	-0.161%	0.017%	1.472%	-2.368%	0.32	4.33	4.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.58	127.83	-0.201%	0.034%	1.611%	1.062%	0.40	4.61	4.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.30	101.60	-0.295%	-0.142%	2.190%		0.65	6.44	6.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.42	123.99	-0.463%	-0.388%	2.698%	-1.397%	0.91	6.75	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.00	120.63	-0.523%	-0.476%	3.179%	-1.195%	1.11	7.63	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.13	140.06	-0.664%	-0.480%	3.170%	-2.215%	1.28	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.34	110.60	-1.137%	-1.007%	5.320%	1.253%	1.72	12.66	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.13	97.67	-2.605%	-2.692%	7.913%		2.27	22.12	21.63