

Irish Stock Exchange Daily Bond Index Report

Thursday 6 August, 2015

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Bond Indices Performance

Index	Close Value 06-Aug-2015	Previous Close Value 05-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.20	119.24	-0.039%	-0.38%	1.74%	-1.26%	19.20%	5.89	5.83	1.06
All Bond Index (Return)	193.92	193.97	-0.029%	-0.32%	2.09%	0.92%	93.92%	5.89	5.83	1.06
Under 3 Bond Index (Clean)	94.70	94.73	-0.030%	-0.07%	-0.25%	-2.19%	-5.30%	1.32	1.32	-0.09
Under 3 Bond Index (Return)	142.71	142.73	-0.017%	0.01%	0.22%	0.52%	42.71%	1.32	1.32	-0.09
Under 5 Bond Index (Clean)	107.27	107.30	-0.025%	-0.06%	0.47%	-1.65%	7.27%	3.06	3.05	0.16
Under 5 Bond Index (Return)	166.31	166.33	-0.014%	0.01%	0.88%	1.50%	66.31%	3.06	3.05	0.16
Under 10 Bond Index (Clean)	116.18	116.23	-0.042%	-0.23%	1.29%	-1.55%	16.18%	4.76	4.72	0.71
Under 10 Bond Index (Return)	184.08	184.14	-0.031%	-0.17%	1.65%	0.66%	84.08%	4.76	4.72	0.71
5 Plus Bond Index (Clean)	127.69	127.76	-0.053%	-0.69%	3.02%	-1.79%	27.69%	8.68	8.56	1.38
5 Plus Bond Index (Return)	212.30	212.39	-0.044%	-0.63%	3.30%	-0.62%	112.30%	8.68	8.56	1.38
10 Plus Bond Index (Clean)	130.56	130.58	-0.011%	-1.79%	6.21%	-6.60%	30.56%	16.72	16.39	2.03
10 Plus Bond Index (Return)	228.38	228.39	-0.005%	-1.74%	6.41%	-5.16%	128.38%	16.72	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	100.20	7.98	348	108.18	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.28	1.39	110	104.67	0.00	8,132	8,399	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.19	4.40	292	116.59	0.00	6,389	7,168	7449
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.36	3.60	292	117.96	0.00	9,256	10,585	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.57	0.59	49	117.16	0.00	7,700	8,976	9021
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.60	4.72	292	128.32	0.00	6,767	8,364	8683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.40	1.36	110	120.76	0.00	11,609	13,861	14018
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.49	4.00	292	127.49	0.00	8,252	10,190	10520
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.89	0.32	144	101.21	0.00	4,863	4,906	4921
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.82	1.49	139	123.31	0.00	5,480	6,675	6756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.79	1.31	141	120.10	0.00	8,137	9,665	9772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.84	2.16	146	139.00	0.00	11,745	16,072	16326
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.76	0.55	83	109.30	0.00	5,832	6,342	6374
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.23	0.93	169	95.16	0.00	5,057	4,765	4812

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Bond Index Constituent

Clean Price Performance			Index Price 06-Aug-2015	Previous Index Price 05-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	100.20	100.26	-0.063%	-0.147%	-0.866%	-4.626%	-0.75	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	103.28	103.32	-0.034%	-0.067%	-0.388%	-2.479%	-0.16	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.19	112.22	-0.024%	-0.067%	-0.076%	-1.803%	-0.06	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.36	114.39	-0.022%	-0.042%	0.432%	-1.122%	0.00	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.57	116.58	-0.009%	-0.050%	0.619%	-0.916%	0.09	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.60	123.63	-0.024%	-0.074%	0.729%	-1.691%	0.23	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	119.44	-0.036%	-0.071%	1.071%	-0.952%	0.32	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.49	123.59	-0.083%	-0.103%	1.170%	-1.386%	0.42	4.61	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.89	100.98	-0.092%	-0.245%	2.022%		0.66	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.82	121.94	-0.098%	-0.535%	2.298%	-0.236%	0.92	6.75	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.79	118.70	0.076%	-0.444%	2.993%	0.014%	1.10	7.62	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.84	136.99	-0.109%	-0.650%	2.697%	-0.806%	1.29	7.91	7.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.76	108.80	-0.040%	-1.081%	5.065%	1.022%	1.72	12.65	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.23	94.21	0.027%	-2.720%	7.780%		2.27	22.11	21.62

Return Price Performance			Index Price 06-Aug-2015	Previous Index Price 05-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	108.18	108.22	-0.037%	-0.010%	-0.046%	0.083%	-0.75	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.69	-0.022%	0.006%	0.061%	-4.102%	-0.16	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.59	116.61	-0.010%	0.013%	0.407%	1.062%	-0.06	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.96	117.97	-0.011%	0.022%	0.810%	1.192%	0.00	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.16	117.15	0.002%	0.013%	1.003%	-2.374%	0.09	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.32	128.34	-0.011%	0.005%	1.176%	1.101%	0.23	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	120.76	120.79	-0.026%	-0.009%	1.446%	-2.393%	0.32	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.49	127.58	-0.069%	-0.035%	1.541%	0.992%	0.42	4.61	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.21	101.30	-0.089%	-0.231%	2.099%		0.66	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.31	123.42	-0.089%	-0.477%	2.606%	-1.484%	0.92	6.75	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.10	120.00	0.083%	-0.394%	3.264%	-1.113%	1.10	7.62	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.00	139.13	-0.097%	-0.577%	3.070%	-2.310%	1.29	7.91	7.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.30	109.34	-0.033%	-1.039%	5.285%	1.220%	1.72	12.65	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.16	95.13	0.032%	-2.662%	7.947%		2.27	22.11	21.62