

# Irish Stock Exchange Daily Bond Index Report

Friday 7 August, 2015

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## Bond Indices Performance

Index	Close Value 07-Aug-2015	Previous Close Value 06-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.47	119.20	0.229%	-0.15%	1.98%	-1.03%	19.47%	5.89	5.84	1.03
All Bond Index (Return)	194.37	193.92	0.235%	-0.08%	2.33%	1.15%	94.37%	5.89	5.84	1.03
Under 3 Bond Index (Clean)	94.71	94.70	0.008%	-0.06%	-0.24%	-2.18%	-5.30%	1.32	1.32	-0.11
Under 3 Bond Index (Return)	142.74	142.71	0.021%	0.03%	0.24%	0.54%	42.74%	1.32	1.32	-0.11
Under 5 Bond Index (Clean)	107.39	107.27	0.113%	0.05%	0.59%	-1.54%	7.39%	3.06	3.05	0.12
Under 5 Bond Index (Return)	166.51	166.31	0.122%	0.13%	1.01%	1.62%	66.51%	3.06	3.05	0.12
Under 10 Bond Index (Clean)	116.41	116.18	0.201%	-0.03%	1.49%	-1.35%	16.41%	4.76	4.73	0.66
Under 10 Bond Index (Return)	184.46	184.08	0.207%	0.04%	1.86%	0.87%	84.46%	4.76	4.73	0.66
5 Plus Bond Index (Clean)	128.13	127.69	0.342%	-0.35%	3.37%	-1.45%	28.13%	8.69	8.57	1.34
5 Plus Bond Index (Return)	213.03	212.30	0.345%	-0.29%	3.66%	-0.27%	113.03%	8.69	8.57	1.34
10 Plus Bond Index (Clean)	131.21	130.56	0.496%	-1.30%	6.74%	-6.14%	31.21%	16.73	16.40	2.00
10 Plus Bond Index (Return)	229.51	228.38	0.498%	-1.25%	6.94%	-4.69%	129.51%	16.73	16.40	2.00

## 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	100.17	8.00	349	108.17	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.28	1.40	111	104.67	0.00	8,132	8,398	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.23	4.42	293	116.64	0.00	6,389	7,170	7452
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.46	3.61	293	118.07	0.00	9,256	10,593	10928
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.71	0.60	50	117.31	0.00	7,700	8,986	9033
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.76	4.74	293	128.50	0.00	6,767	8,375	8695
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	1.37	111	121.05	0.00	11,609	13,894	14053
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.75	4.01	293	127.76	0.00	8,252	10,212	10543
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.10	0.32	145	101.42	0.00	4,863	4,916	4931
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.13	1.50	140	123.63	0.00	5,480	6,692	6774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.02	1.32	142	120.35	0.00	8,137	9,685	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.50	2.18	147	139.67	0.00	11,745	16,150	16405
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.26	0.55	84	109.81	0.00	5,832	6,371	6403
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.74	0.93	170	95.67	0.00	5,057	4,791	4838



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Aug-2015	Previous Index Price 06-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	100.17	100.20	-0.027%	-0.174%	-0.892%	-4.652%	-0.65	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	103.28	103.28	-0.008%	-0.075%	-0.395%	-2.486%	-0.17	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.23	112.19	0.029%	-0.038%	-0.047%	-1.775%	-0.08	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	114.36	0.083%	0.041%	0.516%	-1.040%	-0.03	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.71	116.57	0.120%	0.070%	0.740%	-0.797%	0.06	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.76	123.60	0.130%	0.057%	0.860%	-1.563%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.40	0.239%	0.167%	1.312%	-0.716%	0.27	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.75	123.49	0.212%	0.109%	1.385%	-1.176%	0.37	4.60	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.10	100.89	0.206%	-0.040%	2.233%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.13	121.82	0.254%	-0.282%	2.559%	0.018%	0.88	6.74	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.02	118.79	0.200%	-0.245%	3.199%	0.215%	1.07	7.62	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	136.84	0.482%	-0.171%	3.192%	-0.328%	1.23	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.26	108.76	0.460%	-0.626%	5.548%	1.486%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.74	94.23	0.544%	-2.191%	8.367%		2.25	22.13	21.65

Return Price Performance			Index Price 07-Aug-2015	Previous Index Price 06-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	108.17	108.18	-0.004%	-0.014%	-0.050%	0.080%	-0.65	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.67	0.005%	0.011%	0.066%	-4.097%	-0.17	0.69	0.69
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.64	116.59	0.040%	0.053%	0.448%	1.103%	-0.08	2.05	2.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.07	117.96	0.091%	0.113%	0.902%	1.284%	-0.03	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.31	117.16	0.130%	0.143%	1.134%	-2.247%	0.06	3.63	3.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.50	128.32	0.138%	0.143%	1.316%	1.241%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	121.05	120.76	0.246%	0.237%	1.695%	-2.153%	0.27	4.32	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.76	127.49	0.216%	0.181%	1.761%	1.210%	0.37	4.60	4.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.42	101.21	0.207%	-0.025%	2.310%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.63	123.31	0.260%	-0.218%	2.873%	-1.228%	0.88	6.74	6.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	120.10	0.206%	-0.189%	3.476%	-0.910%	1.07	7.62	7.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.67	139.00	0.485%	-0.094%	3.570%	-1.836%	1.23	7.92	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.81	109.30	0.463%	-0.581%	5.773%	1.688%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.67	95.16	0.544%	-2.132%	8.534%		2.25	22.13	21.65