

Irish Stock Exchange Daily Bond Index Report

Monday 10 August, 2015

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Bond Indices Performance

Index	Close Value 10-Aug-2015	Previous Close Value 07-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.46	119.47	-0.013%	-0.17%	1.96%	-1.04%	19.46%	5.89	5.83	1.03
All Bond Index (Return)	194.40	194.37	0.017%	-0.07%	2.34%	1.17%	94.40%	5.89	5.83	1.03
Under 3 Bond Index (Clean)	94.68	94.71	-0.022%	-0.08%	-0.26%	-2.21%	-5.32%	1.32	1.32	-0.10
Under 3 Bond Index (Return)	142.76	142.74	0.015%	0.05%	0.26%	0.55%	42.76%	1.32	1.32	-0.10
Under 5 Bond Index (Clean)	107.37	107.39	-0.020%	0.03%	0.57%	-1.56%	7.37%	3.05	3.05	0.12
Under 5 Bond Index (Return)	166.54	166.51	0.014%	0.14%	1.02%	1.64%	66.54%	3.05	3.05	0.12
Under 10 Bond Index (Clean)	116.41	116.41	0.001%	-0.03%	1.49%	-1.35%	16.41%	4.76	4.72	0.66
Under 10 Bond Index (Return)	184.52	184.46	0.031%	0.07%	1.90%	0.90%	84.52%	4.76	4.72	0.66
5 Plus Bond Index (Clean)	128.12	128.13	-0.005%	-0.36%	3.36%	-1.46%	28.12%	8.68	8.56	1.34
5 Plus Bond Index (Return)	213.08	213.03	0.020%	-0.27%	3.68%	-0.25%	113.08%	8.68	8.56	1.34
10 Plus Bond Index (Clean)	131.03	131.21	-0.139%	-1.44%	6.59%	-6.27%	31.03%	16.72	16.39	2.01
10 Plus Bond Index (Return)	229.24	229.51	-0.120%	-1.37%	6.81%	-4.81%	129.24%	16.72	16.39	2.01

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	100.15	8.07	352	108.21	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.26	1.44	114	104.69	0.00	8,132	8,397	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.19	4.46	296	116.65	0.00	6,389	7,168	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.41	3.65	296	118.06	0.00	9,256	10,589	10927
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.68	0.64	53	117.32	0.00	7,700	8,985	9034
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.73	4.79	296	128.52	0.00	6,767	8,372	8696
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	1.41	114	121.09	0.00	11,609	13,894	14057
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.76	4.06	296	127.81	0.00	8,252	10,212	10547
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.09	0.32	148	101.41	0.00	4,863	4,916	4931
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.16	1.53	143	123.69	0.00	5,480	6,694	6778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.03	1.35	145	120.38	0.00	8,137	9,685	9795
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.59	2.22	150	139.80	0.00	11,745	16,160	16420
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.18	0.57	87	109.75	0.00	5,832	6,367	6400
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.52	0.95	173	95.47	0.00	5,057	4,780	4827

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Bond Index Constituent

Clean Price Performance			Index Price 10-Aug-2015	Previous Index Price 07-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	100.15	100.17	-0.028%	-0.202%	-0.920%	-4.678%	-0.45	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	103.26	103.28	-0.017%	-0.092%	-0.413%	-2.503%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.19	112.23	-0.029%	-0.067%	-0.076%	-1.803%	-0.08	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.46	-0.039%	0.002%	0.476%	-1.079%	-0.02	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.68	116.71	-0.019%	0.051%	0.721%	-0.816%	0.06	3.63	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.73	123.76	-0.027%	0.030%	0.833%	-1.589%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.69	0.000%	0.167%	1.312%	-0.716%	0.27	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.76	123.75	0.004%	0.113%	1.389%	-1.172%	0.37	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.09	101.10	-0.008%	-0.047%	2.225%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.16	122.13	0.027%	-0.255%	2.586%	0.045%	0.87	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	119.02	0.004%	-0.241%	3.204%	0.219%	1.07	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.59	137.50	0.063%	-0.107%	3.257%	-0.265%	1.22	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.18	109.26	-0.069%	-0.694%	5.476%	1.417%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.52	94.74	-0.232%	-2.418%	8.115%		2.26	22.12	21.63

Return Price Performance			Index Price 10-Aug-2015	Previous Index Price 07-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	108.21	108.17	0.038%	0.024%	-0.012%	0.118%	-0.45	0.02	0.02
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.67	0.019%	0.030%	0.085%	-4.079%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.65	116.64	0.011%	0.064%	0.459%	1.114%	-0.08	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.06	118.07	-0.007%	0.106%	0.895%	1.277%	-0.02	2.96	2.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	117.31	0.012%	0.155%	1.146%	-2.236%	0.06	3.63	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.52	128.50	0.012%	0.155%	1.329%	1.254%	0.20	3.73	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	121.09	121.05	0.031%	0.267%	1.726%	-2.123%	0.27	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.81	127.76	0.036%	0.217%	1.798%	1.247%	0.37	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.41	101.42	-0.001%	-0.026%	2.309%		0.63	6.43	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.69	123.63	0.053%	-0.165%	2.927%	-1.176%	0.87	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.38	120.35	0.028%	-0.161%	3.506%	-0.882%	1.07	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	139.67	0.095%	0.000%	3.668%	-1.744%	1.22	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.75	109.81	-0.050%	-0.631%	5.720%	1.637%	1.69	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.47	95.67	-0.212%	-2.339%	8.304%		2.26	22.12	21.63