

# Irish Stock Exchange Daily Bond Index Report

Tuesday 11 August, 2015

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## Bond Indices Performance

Index	Close Value 11-Aug-2015	Previous Close Value 10-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.65	119.46	0.162%	-0.01%	2.13%	-0.88%	19.65%	5.90	5.84	1.00
All Bond Index (Return)	194.73	194.40	0.169%	0.10%	2.52%	1.34%	94.73%	5.90	5.84	1.00
Under 3 Bond Index (Clean)	94.67	94.68	-0.012%	-0.09%	-0.27%	-2.22%	-5.33%	1.31	1.32	-0.10
Under 3 Bond Index (Return)	142.76	142.76	0.001%	0.05%	0.26%	0.55%	42.76%	1.31	1.32	-0.10
Under 5 Bond Index (Clean)	107.41	107.37	0.041%	0.07%	0.61%	-1.52%	7.41%	3.05	3.05	0.10
Under 5 Bond Index (Return)	166.62	166.54	0.052%	0.19%	1.07%	1.69%	66.62%	3.05	3.05	0.10
Under 10 Bond Index (Clean)	116.54	116.41	0.112%	0.08%	1.61%	-1.24%	16.54%	4.76	4.73	0.64
Under 10 Bond Index (Return)	184.74	184.52	0.120%	0.19%	2.02%	1.02%	84.74%	4.76	4.73	0.64
5 Plus Bond Index (Clean)	128.48	128.12	0.279%	-0.08%	3.65%	-1.18%	28.48%	8.69	8.58	1.31
5 Plus Bond Index (Return)	213.68	213.08	0.284%	0.01%	3.97%	0.03%	113.68%	8.69	8.58	1.31
10 Plus Bond Index (Clean)	131.86	131.03	0.637%	-0.81%	7.27%	-5.67%	31.86%	16.75	16.43	1.98
10 Plus Bond Index (Return)	230.70	229.24	0.638%	-0.74%	7.50%	-4.20%	130.70%	16.75	16.43	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	100.13	8.09	353	108.22	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.24	1.45	115	104.69	0.00	8,132	8,396	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.18	4.48	297	116.66	0.00	6,389	7,168	7453
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.45	3.66	297	118.11	0.00	9,256	10,593	10932
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.75	0.65	54	117.40	0.00	7,700	8,990	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.82	4.80	297	128.62	0.00	6,767	8,378	8703
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.78	1.42	115	121.20	0.00	11,609	13,905	14069
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.88	4.07	297	127.95	0.00	8,252	10,222	10558
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.27	0.33	149	101.60	0.00	4,863	4,924	4940
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.47	1.54	144	124.01	0.00	5,480	6,711	6795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.37	1.36	146	120.73	0.00	8,137	9,713	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.84	2.23	151	140.07	0.00	11,745	16,189	16452
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.61	0.58	88	110.19	0.00	5,832	6,392	6426
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.43	0.95	174	96.39	0.00	5,057	4,826	4874



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Aug-2015	Previous Index Price 10-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	100.13	100.15	-0.020%	-0.222%	-0.940%	-4.697%	-0.71	0.01	0.01
IE0006857530	0685753	4.6 Treas Bnd 2016	103.24	103.26	-0.014%	-0.105%	-0.426%	-2.516%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.18	112.19	-0.009%	-0.076%	-0.085%	-1.812%	-0.08	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.45	114.41	0.035%	0.037%	0.511%	-1.044%	-0.04	2.95	2.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.75	116.68	0.057%	0.109%	0.779%	-0.759%	0.04	3.62	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.82	123.73	0.069%	0.099%	0.902%	-1.522%	0.18	3.72	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	119.78	119.69	0.078%	0.245%	1.391%	-0.639%	0.25	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.88	123.76	0.099%	0.213%	1.489%	-1.074%	0.34	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.27	101.09	0.181%	0.133%	2.410%		0.60	6.42	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.16	0.254%	-0.002%	2.847%	0.299%	0.84	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.37	119.03	0.287%	0.046%	3.500%	0.507%	1.03	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.84	137.59	0.183%	0.076%	3.446%	-0.082%	1.20	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.61	109.18	0.392%	-0.305%	5.889%	1.814%	1.66	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.43	94.52	0.963%	-1.478%	9.156%		2.21	22.16	21.68

Return Price Performance			Index Price 11-Aug-2015	Previous Index Price 10-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	108.21	0.003%	0.027%	-0.009%	0.120%	-0.71	0.01	0.01
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.69	-0.002%	0.028%	0.083%	-4.081%	-0.16	0.68	0.68
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.66	116.65	0.004%	0.069%	0.463%	1.118%	-0.08	2.04	2.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.11	118.06	0.045%	0.151%	0.940%	1.323%	-0.04	2.95	2.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.40	117.32	0.067%	0.222%	1.214%	-2.170%	0.04	3.62	3.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.62	128.52	0.079%	0.234%	1.408%	1.333%	0.18	3.72	3.72
IE0034074488	3407448	4.5 Treas Bnd 2020	121.20	121.09	0.088%	0.355%	1.815%	-2.037%	0.25	4.31	4.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.95	127.81	0.106%	0.324%	1.906%	1.355%	0.34	4.60	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.60	101.41	0.183%	0.158%	2.497%		0.60	6.42	6.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.01	123.69	0.260%	0.094%	3.195%	-0.920%	0.84	6.74	6.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.73	120.38	0.292%	0.130%	3.807%	-0.593%	1.03	7.61	7.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.07	139.80	0.191%	0.191%	3.866%	-1.556%	1.20	7.91	7.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.19	109.75	0.396%	-0.237%	6.139%	2.040%	1.66	12.65	12.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.39	95.47	0.958%	-1.403%	9.342%		2.21	22.16	21.68