

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 October, 2015

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Bond Indices Performance

Index	Close Value 07-Oct-2015	Previous Close Value 06-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.09	119.14	-0.039%	0.01%	0.01%	-1.34%	19.09%	5.81	5.75	1.03
All Bond Index (Return)	194.92	194.98	-0.029%	0.08%	0.08%	1.44%	94.92%	5.81	5.75	1.03
Under 3 Bond Index (Clean)	94.04	94.04	-0.002%	-0.12%	-0.12%	-2.87%	-5.96%	1.16	1.16	-0.16
Under 3 Bond Index (Return)	142.85	142.83	0.011%	-0.03%	-0.03%	0.61%	42.85%	1.16	1.16	-0.16
Under 5 Bond Index (Clean)	106.76	106.77	-0.008%	-0.11%	-0.11%	-2.11%	6.76%	2.89	2.89	0.09
Under 5 Bond Index (Return)	166.70	166.70	0.003%	-0.03%	-0.03%	1.74%	66.70%	2.89	2.89	0.09
Under 10 Bond Index (Clean)	115.99	116.04	-0.037%	0.01%	0.01%	-1.70%	15.99%	4.60	4.57	0.64
Under 10 Bond Index (Return)	184.95	185.00	-0.026%	0.08%	0.08%	1.14%	84.95%	4.60	4.57	0.64
5 Plus Bond Index (Clean)	128.04	128.13	-0.069%	0.13%	0.13%	-1.52%	28.04%	8.62	8.50	1.33
5 Plus Bond Index (Return)	213.98	214.11	-0.059%	0.19%	0.19%	0.17%	113.98%	8.62	8.50	1.33
10 Plus Bond Index (Clean)	131.13	131.21	-0.059%	0.07%	0.07%	-6.19%	31.13%	16.22	15.91	1.99
10 Plus Bond Index (Return)	230.19	230.31	-0.052%	0.11%	0.11%	-4.41%	130.19%	16.22	15.91	1.99

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	Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.51	2.17	172	104.67	0.00	8,132	8,336	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.50	5.33	354	116.83	0.00	6,389	7,124	7464
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.64	4.36	354	118.01	0.00	9,256	10,518	10922
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.06	1.34	111	117.40	0.00	7,700	8,937	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.05	5.72	354	128.77	0.00	6,767	8,326	8713
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.22	2.12	172	121.34	0.00	11,609	13,840	14087
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.28	4.85	354	128.13	0.00	8,252	10,173	10573
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.28	0.45	206	101.74	0.00	4,863	4,925	4947
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.09	2.15	201	124.24	0.00	5,480	6,690	6808
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.16	1.89	203	121.05	0.00	8,137	9,696	9850
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.32	3.08	208	140.40	0.00	11,745	16,129	16490
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.67	0.95	145	109.62	0.00	6,928	7,528	7594
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.38	1.27	231	96.64	0.00	5,086	4,850	4915

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Bond Index Constituent

Clean Price Performance			Index Price 07-Oct-2015	Previous Index Price 06-Oct-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.51	102.51	-0.008%	-0.097%	-0.097%	-3.213%	-0.17	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.49	0.004%	-0.148%	-0.148%	-2.414%	-0.16	1.88	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.64	113.64	0.000%	-0.176%	-0.176%	-1.742%	-0.01	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.06	116.09	-0.026%	-0.238%	-0.238%	-1.347%	0.05	3.47	3.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.05	123.06	-0.015%	-0.093%	-0.093%	-2.134%	0.15	3.57	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.22	119.23	-0.008%	0.011%	0.011%	-1.099%	0.23	4.16	4.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.28	123.33	-0.038%	0.008%	0.008%	-1.549%	0.32	4.44	4.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.28	101.27	0.015%	0.262%	0.262%		0.60	6.27	6.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.09	122.17	-0.065%	0.102%	0.102%	-0.012%	0.83	6.58	6.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.16	119.28	-0.105%	0.200%	0.200%	0.328%	1.02	7.46	7.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.32	137.46	-0.100%	0.198%	0.198%	-0.455%	1.19	7.76	7.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.67	108.70	-0.029%	0.223%	0.223%	0.940%	1.72	12.48	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.38	95.48	-0.105%	-0.165%	-0.165%		2.22	22.00	21.52

Return Price Performance			Index Price 07-Oct-2015	Previous Index Price 06-Oct-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.67	104.67	0.005%	-0.011%	-0.011%	-4.098%	-0.17	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.83	116.81	0.017%	-0.051%	-0.051%	1.266%	-0.16	1.88	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.01	118.00	0.010%	-0.097%	-0.097%	1.233%	-0.01	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.40	117.41	-0.015%	-0.164%	-0.164%	-2.174%	0.05	3.47	3.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.77	128.77	-0.002%	-0.002%	-0.002%	1.452%	0.15	3.57	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	121.34	121.34	0.002%	0.082%	0.082%	-1.917%	0.23	4.16	4.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.13	128.17	-0.027%	0.083%	0.083%	1.502%	0.32	4.44	4.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.74	101.72	0.018%	0.277%	0.277%		0.60	6.27	6.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.24	124.31	-0.056%	0.161%	0.161%	-0.737%	0.83	6.58	6.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.05	121.17	-0.096%	0.251%	0.251%	-0.330%	1.02	7.46	7.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.40	140.52	-0.088%	0.268%	0.268%	-1.326%	1.19	7.76	7.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	109.65	-0.023%	0.263%	0.263%	1.515%	1.72	12.48	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.64	96.74	-0.097%	-0.123%	-0.123%		2.22	22.00	21.52