

Irish Stock Exchange Daily Bond Index Report

Friday 2 October, 2015

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Bond Indices Performance

Index	Close Value 02-Oct-2015	Previous Close Value 01-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.66	119.39	0.230%	0.49%	0.49%	-0.87%	19.66%	5.85	5.79	0.96
All Bond Index (Return)	195.74	195.28	0.234%	0.50%	0.50%	1.86%	95.74%	5.85	5.79	0.96
Under 3 Bond Index (Clean)	94.13	94.13	0.000%	-0.03%	-0.03%	-2.78%	-5.88%	1.17	1.17	-0.20
Under 3 Bond Index (Return)	142.88	142.86	0.013%	-0.01%	-0.01%	0.64%	42.88%	1.17	1.17	-0.20
Under 5 Bond Index (Clean)	107.00	106.93	0.064%	0.11%	0.11%	-1.90%	7.00%	2.90	2.90	0.03
Under 5 Bond Index (Return)	166.96	166.84	0.073%	0.13%	0.13%	1.90%	66.96%	2.90	2.90	0.03
Under 10 Bond Index (Clean)	116.41	116.21	0.168%	0.37%	0.37%	-1.35%	16.41%	4.62	4.59	0.57
Under 10 Bond Index (Return)	185.51	185.19	0.173%	0.38%	0.38%	1.44%	85.51%	4.62	4.59	0.57
5 Plus Bond Index (Clean)	128.97	128.47	0.387%	0.86%	0.86%	-0.80%	28.97%	8.66	8.55	1.25
5 Plus Bond Index (Return)	215.42	214.59	0.388%	0.86%	0.86%	0.84%	115.42%	8.66	8.55	1.25
10 Plus Bond Index (Clean)	133.10	132.11	0.749%	1.57%	1.57%	-4.79%	33.10%	16.30	16.00	1.90
10 Plus Bond Index (Return)	233.54	231.81	0.748%	1.57%	1.57%	-3.02%	133.54%	16.30	16.00	1.90

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	102.56	2.11	167	104.67	0.00	8,132	8,340	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.64	5.26	349	116.90	0.00	6,389	7,133	7469
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.92	4.30	349	118.23	0.00	9,256	10,544	10942
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.48	1.28	106	117.76	0.00	7,700	8,969	9067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.36	5.64	349	129.00	0.00	6,767	8,347	8729
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.50	2.06	167	121.56	0.00	11,609	13,872	14112
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.64	4.78	349	128.42	0.00	8,252	10,202	10597
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.63	0.44	201	102.07	0.00	4,863	4,942	4963
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.76	2.09	196	124.85	0.00	5,480	6,726	6841
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.90	1.84	198	121.74	0.00	8,137	9,756	9906
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.23	3.00	203	141.24	0.00	11,745	16,236	16589
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.81	0.92	140	110.73	0.00	6,928	7,607	7671
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.47	1.24	226	98.71	0.00	5,086	4,957	5020

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2015	Previous Index Price 01-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	102.56	102.57	-0.005%	-0.044%	-0.044%	-3.161%	-0.20	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.64	111.63	0.005%	-0.020%	-0.020%	-2.289%	-0.21	1.89	1.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.92	113.88	0.036%	0.070%	0.070%	-1.500%	-0.08	2.80	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.48	116.41	0.062%	0.125%	0.125%	-0.989%	-0.05	3.48	3.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.36	123.25	0.093%	0.162%	0.162%	-1.883%	0.09	3.58	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.33	0.140%	0.243%	0.243%	-0.869%	0.18	4.16	4.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.64	123.45	0.154%	0.294%	0.294%	-1.268%	0.27	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.63	101.37	0.263%	0.608%	0.608%		0.54	6.28	6.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.76	122.40	0.292%	0.647%	0.647%	0.531%	0.75	6.60	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.90	119.49	0.341%	0.824%	0.824%	0.953%	0.94	7.47	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.23	137.74	0.358%	0.863%	0.863%	0.205%	1.11	7.77	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.81	109.20	0.554%	1.276%	1.276%	2.000%	1.64	12.50	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.47	96.46	1.050%	2.025%	2.025%		2.12	22.10	21.65

Return Price Performance			Index Price 02-Oct-2015	Previous Index Price 01-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	104.66	0.008%	-0.018%	-0.018%	-4.106%	-0.20	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.90	116.88	0.018%	0.007%	0.007%	1.325%	-0.21	1.89	1.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.23	118.17	0.046%	0.089%	0.089%	1.421%	-0.08	2.80	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.76	117.67	0.071%	0.144%	0.144%	-1.872%	-0.05	3.48	3.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	129.00	128.87	0.102%	0.180%	0.180%	1.636%	0.09	3.58	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.56	121.38	0.147%	0.260%	0.260%	-1.744%	0.18	4.16	4.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.42	128.21	0.159%	0.305%	0.305%	1.727%	0.27	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.07	101.80	0.265%	0.610%	0.610%		0.54	6.28	6.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.85	124.48	0.295%	0.653%	0.653%	-0.249%	0.75	6.60	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.74	121.33	0.343%	0.827%	0.827%	0.242%	0.94	7.47	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.24	140.73	0.361%	0.866%	0.866%	-0.737%	1.11	7.77	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.73	110.12	0.556%	1.278%	1.278%	2.542%	1.64	12.50	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.71	97.69	1.042%	2.011%	2.011%		2.12	22.10	21.65