

Irish Stock Exchange Daily Bond Index Report

Monday 5 October, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 05-Oct-2015	Previous Close Value 02-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.37	119.66	-0.241%	0.25%	0.25%	-1.11%	19.37%	5.83	5.77	0.99
All Bond Index (Return)	195.33	195.74	-0.206%	0.29%	0.29%	1.65%	95.33%	5.83	5.77	0.99
Under 3 Bond Index (Clean)	94.09	94.13	-0.034%	-0.07%	-0.07%	-2.82%	-5.91%	1.17	1.17	-0.19
Under 3 Bond Index (Return)	142.89	142.88	0.004%	0.00%	0.00%	0.64%	42.89%	1.17	1.17	-0.19
Under 5 Bond Index (Clean)	106.89	107.00	-0.103%	0.00%	0.00%	-2.00%	6.89%	2.90	2.90	0.06
Under 5 Bond Index (Return)	166.85	166.96	-0.066%	0.06%	0.06%	1.83%	66.85%	2.90	2.90	0.06
Under 10 Bond Index (Clean)	116.22	116.41	-0.167%	0.20%	0.20%	-1.51%	16.22%	4.61	4.58	0.60
Under 10 Bond Index (Return)	185.26	185.51	-0.132%	0.24%	0.24%	1.31%	85.26%	4.61	4.58	0.60
5 Plus Bond Index (Clean)	128.49	128.97	-0.371%	0.49%	0.49%	-1.17%	28.49%	8.64	8.53	1.29
5 Plus Bond Index (Return)	214.69	215.42	-0.340%	0.52%	0.52%	0.50%	114.69%	8.64	8.53	1.29
10 Plus Bond Index (Clean)	131.95	133.10	-0.861%	0.70%	0.70%	-5.61%	31.95%	16.26	15.95	1.95
10 Plus Bond Index (Return)	231.59	233.54	-0.835%	0.72%	0.72%	-3.83%	131.59%	16.26	15.95	1.95

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	102.53	2.14	170	104.67	0.00	8,132	8,338	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.60	5.30	352	116.90	0.00	6,389	7,130	7469
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.81	4.34	352	118.15	0.00	9,256	10,534	10935
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.32	1.31	109	117.63	0.00	7,700	8,957	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.18	5.69	352	128.87	0.00	6,767	8,335	8720
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.34	2.10	170	121.44	0.00	11,609	13,854	14098
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.43	4.82	352	128.25	0.00	8,252	10,185	10583
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.43	0.45	204	101.88	0.00	4,863	4,932	4954
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.43	2.13	199	124.56	0.00	5,480	6,709	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.59	1.87	201	121.47	0.00	8,137	9,731	9884
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.84	3.05	206	140.89	0.00	11,745	16,189	16547
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.15	0.94	143	110.09	0.00	6,928	7,562	7627
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.24	1.26	229	97.50	0.00	5,086	4,894	4958

Irish Stock Exchange Daily Bond Index Report

Monday 5 October, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 05-Oct-2015	Previous Index Price 02-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	102.53	102.56	-0.029%	-0.073%	-0.073%	-3.190%	-0.17	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	111.64	-0.039%	-0.058%	-0.058%	-2.326%	-0.20	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.81	113.92	-0.101%	-0.031%	-0.031%	-1.600%	-0.05	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.32	116.48	-0.137%	-0.013%	-0.013%	-1.125%	-0.01	3.47	3.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.18	123.36	-0.150%	0.012%	0.012%	-2.031%	0.13	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	119.34	119.50	-0.131%	0.112%	0.112%	-1.000%	0.21	4.16	4.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.43	123.64	-0.167%	0.126%	0.126%	-1.433%	0.30	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.43	101.63	-0.199%	0.408%	0.408%		0.57	6.27	6.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.43	122.76	-0.266%	0.379%	0.379%	0.264%	0.79	6.59	6.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.59	119.90	-0.256%	0.566%	0.566%	0.695%	0.97	7.46	7.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.84	138.23	-0.286%	0.574%	0.574%	-0.082%	1.14	7.77	7.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.15	109.81	-0.601%	0.667%	0.667%	1.387%	1.69	12.49	12.29
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.24	97.47	-1.260%	0.740%	0.740%		2.17	22.05	21.58

Return Price Performance			Index Price 05-Oct-2015	Previous Index Price 02-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	0.007%	-0.011%	-0.011%	-4.099%	-0.17	0.53	0.53
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.90	116.90	0.002%	0.009%	0.009%	1.327%	-0.20	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.15	118.23	-0.066%	0.023%	0.023%	1.354%	-0.05	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.76	-0.105%	0.038%	0.038%	-1.976%	-0.01	3.47	3.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.87	129.00	-0.105%	0.075%	0.075%	1.529%	0.13	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.44	121.56	-0.099%	0.161%	0.161%	-1.841%	0.21	4.16	4.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.25	128.42	-0.129%	0.175%	0.175%	1.595%	0.30	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.88	102.07	-0.192%	0.417%	0.417%		0.57	6.27	6.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.56	124.85	-0.236%	0.415%	0.415%	-0.485%	0.79	6.59	6.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.47	121.74	-0.229%	0.595%	0.595%	0.012%	0.97	7.46	7.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.89	141.24	-0.249%	0.615%	0.615%	-0.984%	1.14	7.77	7.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.09	110.73	-0.579%	0.691%	0.691%	1.948%	1.69	12.49	12.29
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.50	98.71	-1.227%	0.760%	0.760%		2.17	22.05	21.58