

Irish Stock Exchange Daily Bond Index Report

Monday 28 September, 2015

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Bond Indices Performance

Index	Close Value 28-Sep-2015	Previous Close Value 25-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.06	118.90	0.135%	0.51%	1.63%	-1.37%	19.06%	5.83	5.77	1.04
All Bond Index (Return)	194.71	194.39	0.162%	0.78%	2.50%	1.33%	94.71%	5.83	5.77	1.04
Under 3 Bond Index (Clean)	94.18	94.17	0.002%	-0.22%	-0.79%	-2.73%	-5.82%	1.18	1.19	-0.18
Under 3 Bond Index (Return)	142.88	142.82	0.041%	0.13%	0.34%	0.64%	42.88%	1.18	1.19	-0.18
Under 5 Bond Index (Clean)	106.90	106.85	0.041%	0.07%	0.13%	-1.99%	6.90%	2.92	2.92	0.09
Under 5 Bond Index (Return)	166.74	166.61	0.074%	0.38%	1.14%	1.76%	66.74%	2.92	2.92	0.09
Under 10 Bond Index (Clean)	116.02	115.90	0.102%	0.42%	1.15%	-1.68%	16.02%	4.62	4.59	0.65
Under 10 Bond Index (Return)	184.83	184.59	0.131%	0.69%	2.07%	1.07%	84.83%	4.62	4.59	0.65
5 Plus Bond Index (Clean)	127.83	127.54	0.226%	0.95%	3.13%	-1.68%	27.83%	8.63	8.52	1.35
5 Plus Bond Index (Return)	213.48	212.95	0.247%	1.17%	3.87%	-0.07%	113.48%	8.63	8.52	1.35
10 Plus Bond Index (Clean)	130.59	130.05	0.419%	1.35%	6.24%	-6.58%	30.59%	16.25	15.93	2.01
10 Plus Bond Index (Return)	229.13	228.15	0.432%	1.51%	6.77%	-4.85%	129.13%	16.25	15.93	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	Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.64	2.05	163	104.69	0.00	8,132	8,346	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.67	5.20	345	116.87	0.00	6,389	7,135	7467
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.88	4.25	345	118.13	0.00	9,256	10,540	10934
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.36	1.23	102	117.59	0.00	7,700	8,960	9055
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.21	5.58	345	128.79	0.00	6,767	8,337	8714
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.17	2.01	163	121.18	0.00	11,609	13,835	14068
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.34	4.73	345	128.06	0.00	8,252	10,178	10568
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.26	0.43	197	101.69	0.00	4,863	4,924	4945
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.02	2.05	192	124.07	0.00	5,480	6,686	6798
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.01	1.81	194	120.82	0.00	8,137	9,684	9831
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.02	2.94	199	139.97	0.00	11,745	16,094	16440
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.09	0.89	136	108.98	0.00	6,928	7,488	7550
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.17	1.22	222	96.38	0.00	5,086	4,840	4901

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Bond Index Constituent

Clean Price Performance			Index Price 28-Sep-2015	Previous Index Price 25-Sep-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.64	102.63	0.005%	-0.330%	-1.013%	-3.090%	-0.19	0.55	0.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.67	111.67	0.000%	-0.098%	-0.539%	-2.258%	-0.18	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.88	113.85	0.023%	-0.011%	0.009%	-1.539%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.36	116.32	0.037%	0.207%	0.445%	-1.088%	0.00	3.49	3.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.21	123.14	0.055%	0.175%	0.407%	-2.004%	0.15	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	119.17	119.07	0.091%	0.297%	0.879%	-1.141%	0.26	4.18	4.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.34	123.23	0.085%	0.360%	1.047%	-1.505%	0.33	4.47	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.26	100.97	0.282%	0.960%	2.392%		0.60	6.29	6.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.02	121.81	0.172%	0.893%	2.465%	-0.074%	0.85	6.61	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.01	118.71	0.254%	1.001%	3.188%	0.204%	1.04	7.48	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.02	136.81	0.156%	0.986%	2.835%	-0.672%	1.23	7.78	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.09	107.80	0.264%	0.997%	4.418%	0.399%	1.77	12.50	12.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.17	94.54	0.659%	1.946%	8.850%		2.23	22.02	21.54

Return Price Performance			Index Price 28-Sep-2015	Previous Index Price 25-Sep-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.69	104.65	0.041%	0.012%	0.080%	-4.084%	-0.19	0.55	0.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.87	116.83	0.039%	0.268%	0.648%	1.304%	-0.18	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.13	118.07	0.053%	0.283%	0.956%	1.339%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.59	117.51	0.068%	0.494%	1.379%	-2.010%	0.00	3.49	3.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.79	128.67	0.091%	0.521%	1.541%	1.466%	0.15	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	121.18	121.04	0.120%	0.580%	1.805%	-2.047%	0.26	4.18	4.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.06	127.92	0.114%	0.650%	2.000%	1.448%	0.33	4.47	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.69	101.40	0.288%	1.018%	2.585%		0.60	6.29	6.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.07	123.83	0.196%	1.125%	3.243%	-0.873%	0.85	6.61	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.82	120.49	0.274%	1.207%	3.882%	-0.521%	1.04	7.48	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.97	139.71	0.184%	1.268%	3.788%	-1.629%	1.23	7.78	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.98	108.68	0.280%	1.161%	4.975%	0.921%	1.77	12.50	12.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.38	95.74	0.667%	2.087%	9.336%		2.23	22.02	21.54