

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 September, 2015

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Bond Indices Performance

Index	Close Value 01-Sep-2015	Previous Close Value 31-Aug-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.05	118.46	-0.344%	-0.34%	0.76%	-2.21%	18.05%	5.79	5.72	1.19
All Bond Index (Return)	192.57	193.20	-0.327%	-0.33%	1.38%	0.22%	92.57%	5.79	5.72	1.19
Under 3 Bond Index (Clean)	94.38	94.39	-0.012%	-0.01%	-0.58%	-2.52%	-5.63%	1.26	1.26	-0.07
Under 3 Bond Index (Return)	142.70	142.69	0.001%	0.00%	0.21%	0.51%	42.70%	1.26	1.26	-0.07
Under 5 Bond Index (Clean)	106.74	106.83	-0.081%	-0.08%	-0.02%	-2.13%	6.74%	2.99	2.98	0.23
Under 5 Bond Index (Return)	165.99	166.10	-0.067%	-0.07%	0.69%	1.30%	65.99%	2.99	2.98	0.23
Under 10 Bond Index (Clean)	115.25	115.54	-0.249%	-0.25%	0.48%	-2.33%	15.25%	4.68	4.64	0.83
Under 10 Bond Index (Return)	183.13	183.55	-0.233%	-0.23%	1.13%	0.14%	83.13%	4.68	4.64	0.83
5 Plus Bond Index (Clean)	125.87	126.63	-0.603%	-0.60%	1.55%	-3.19%	25.87%	8.57	8.45	1.53
5 Plus Bond Index (Return)	209.78	211.01	-0.584%	-0.58%	2.08%	-1.80%	109.78%	8.57	8.45	1.53
10 Plus Bond Index (Clean)	127.24	128.85	-1.245%	-1.24%	3.51%	-8.98%	27.24%	16.57	16.21	2.19
10 Plus Bond Index (Return)	222.96	225.73	-1.228%	-1.23%	3.89%	-7.41%	122.96%	16.57	16.21	2.19

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	102.96	1.71	136	104.68	0.00	8,132	8,373	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.77	4.79	318	116.56	0.00	6,389	7,141	7447
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.85	3.92	318	117.77	0.00	9,256	10,537	10900
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.03	0.90	75	116.93	0.00	7,700	8,934	9004
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.86	5.14	318	128.00	0.00	6,767	8,313	8661
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.62	1.68	136	120.30	0.00	11,609	13,770	13965
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.56	4.36	318	126.92	0.00	8,252	10,114	10473
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.93	0.37	170	100.31	0.00	4,863	4,859	4877
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.44	1.76	165	122.20	0.00	5,480	6,599	6696
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.19	1.56	167	118.75	0.00	8,137	9,536	9662
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.93	2.55	172	137.47	0.00	11,745	15,848	16147
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.02	0.72	109	106.73	0.00	5,872	6,225	6267
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	91.80	1.07	195	92.87	0.00	5,057	4,642	4696

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Bond Index Constituent

Clean Price Performance			Index Price 01-Sep-2015	Previous Index Price 31-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.96	102.98	-0.012%	-0.012%	-0.696%	-2.781%	-0.15	0.62	0.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.77	111.78	-0.012%	-0.012%	-0.452%	-2.173%	-0.04	1.98	1.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.85	113.89	-0.040%	-0.040%	-0.020%	-1.568%	0.06	2.89	2.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.03	116.12	-0.084%	-0.084%	0.153%	-1.375%	0.16	3.56	3.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.86	122.99	-0.110%	-0.110%	0.122%	-2.283%	0.31	3.66	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	118.62	118.82	-0.170%	-0.170%	0.409%	-1.601%	0.42	4.25	4.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.56	122.90	-0.273%	-0.273%	0.410%	-2.127%	0.53	4.54	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.93	100.29	-0.358%	-0.358%	1.055%		0.81	6.37	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.44	120.94	-0.413%	-0.413%	1.138%	-1.368%	1.07	6.67	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.19	117.83	-0.543%	-0.543%	1.610%	-1.329%	1.26	7.54	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.93	135.69	-0.558%	-0.558%	1.263%	-2.191%	1.45	7.84	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.02	107.02	-0.937%	-0.937%	2.418%	-1.523%	1.93	12.55	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	91.80	93.35	-1.655%	-1.655%	5.004%		2.39	21.93	21.42

Return Price Performance			Index Price 01-Sep-2015	Previous Index Price 31-Aug-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.68	0.001%	0.001%	0.069%	-4.095%	-0.15	0.62	0.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.56	116.56	0.002%	0.002%	0.381%	1.035%	-0.04	1.98	1.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.77	117.80	-0.027%	-0.027%	0.644%	1.026%	0.06	2.89	2.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.93	117.02	-0.073%	-0.073%	0.807%	-2.563%	0.16	3.56	3.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.00	128.12	-0.093%	-0.093%	0.921%	0.846%	0.31	3.66	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	120.30	120.48	-0.157%	-0.157%	1.059%	-2.765%	0.42	4.25	4.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.92	127.24	-0.252%	-0.252%	1.086%	0.539%	0.53	4.54	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.31	100.66	-0.354%	-0.354%	1.191%		0.81	6.37	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.20	122.69	-0.399%	-0.399%	1.688%	-2.367%	1.07	6.67	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.75	119.38	-0.528%	-0.528%	2.101%	-2.226%	1.26	7.54	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.47	138.22	-0.537%	-0.537%	1.939%	-3.382%	1.45	7.84	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.73	107.73	-0.925%	-0.925%	2.811%	-1.159%	1.93	12.55	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.87	94.41	-1.631%	-1.631%	5.354%		2.39	21.93	21.42