

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 September, 2015

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Bond Indices Performance

Index	Close Value 02-Sep-2015	Previous Close Value 01-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.08	118.05	0.029%	-0.31%	0.79%	-2.18%	18.08%	5.79	5.72	1.19
All Bond Index (Return)	192.64	192.57	0.038%	-0.29%	1.42%	0.25%	92.64%	5.79	5.72	1.19
Under 3 Bond Index (Clean)	94.37	94.38	-0.001%	-0.01%	-0.59%	-2.53%	-5.63%	1.25	1.26	-0.08
Under 3 Bond Index (Return)	142.71	142.70	0.011%	0.01%	0.22%	0.52%	42.71%	1.25	1.26	-0.08
Under 5 Bond Index (Clean)	106.75	106.74	0.011%	-0.07%	-0.01%	-2.12%	6.75%	2.99	2.98	0.23
Under 5 Bond Index (Return)	166.03	165.99	0.022%	-0.05%	0.71%	1.33%	66.03%	2.99	2.98	0.23
Under 10 Bond Index (Clean)	115.27	115.25	0.019%	-0.23%	0.50%	-2.31%	15.27%	4.68	4.64	0.83
Under 10 Bond Index (Return)	183.18	183.13	0.028%	-0.20%	1.16%	0.17%	83.18%	4.68	4.64	0.83
5 Plus Bond Index (Clean)	125.93	125.87	0.046%	-0.56%	1.59%	-3.15%	25.93%	8.57	8.45	1.52
5 Plus Bond Index (Return)	209.89	209.78	0.053%	-0.53%	2.13%	-1.74%	109.89%	8.57	8.45	1.52
10 Plus Bond Index (Clean)	127.40	127.24	0.123%	-1.12%	3.64%	-8.86%	27.40%	16.57	16.22	2.18
10 Plus Bond Index (Return)	223.24	222.96	0.127%	-1.10%	4.02%	-7.30%	123.24%	16.57	16.22	2.18

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	1.73	137	104.69	0.00	8,132	8,373	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.77	4.81	319	116.58	0.00	6,389	7,141	7448
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.86	3.93	319	117.79	0.00	9,256	10,538	10902
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.04	0.92	76	116.96	0.00	7,700	8,935	9006
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.89	5.16	319	128.04	0.00	6,767	8,315	8664
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.64	1.69	137	120.33	0.00	11,609	13,772	13968
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.62	4.37	319	126.99	0.00	8,252	10,118	10479
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	99.99	0.38	171	100.36	0.00	4,863	4,862	4880
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.46	1.77	166	122.23	0.00	5,480	6,601	6698
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.19	1.57	168	118.76	0.00	8,137	9,536	9663
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.97	2.56	173	137.53	0.00	11,745	15,853	16153
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.08	0.72	110	106.80	0.00	5,872	6,228	6271
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	91.99	1.07	196	93.07	0.00	5,057	4,652	4706

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Bond Index Constituent

Clean Price Performance			Index Price 02-Sep-2015	Previous Index Price 01-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	102.96	102.96	-0.003%	-0.015%	-0.699%	-2.784%	-0.17	0.62	0.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.77	111.77	0.000%	-0.012%	-0.452%	-2.173%	-0.05	1.98	1.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.86	113.85	0.009%	-0.031%	-0.011%	-1.559%	0.06	2.89	2.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.04	116.03	0.016%	-0.069%	0.168%	-1.360%	0.15	3.56	3.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.89	122.86	0.024%	-0.086%	0.146%	-2.260%	0.30	3.66	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	118.64	118.62	0.017%	-0.153%	0.426%	-1.584%	0.42	4.25	4.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.62	122.56	0.045%	-0.228%	0.455%	-2.083%	0.51	4.53	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	99.99	99.93	0.052%	-0.306%	1.107%		0.80	6.36	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.46	120.44	0.018%	-0.395%	1.156%	-1.350%	1.06	6.67	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.19	117.19	0.000%	-0.543%	1.610%	-1.329%	1.26	7.54	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.97	134.93	0.031%	-0.527%	1.295%	-2.160%	1.44	7.83	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.08	106.02	0.059%	-0.878%	2.479%	-1.465%	1.92	12.55	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	91.99	91.80	0.207%	-1.452%	5.221%		2.38	21.94	21.43

Return Price Performance			Index Price 02-Sep-2015	Previous Index Price 01-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	104.68	0.010%	0.011%	0.078%	-4.085%	-0.17	0.62	0.62
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.58	116.56	0.013%	0.015%	0.394%	1.048%	-0.05	1.98	1.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.79	117.77	0.019%	-0.008%	0.663%	1.045%	0.06	2.89	2.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.96	116.93	0.026%	-0.048%	0.833%	-2.538%	0.15	3.56	3.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.04	128.00	0.035%	-0.058%	0.956%	0.882%	0.30	3.66	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	120.33	120.30	0.027%	-0.130%	1.085%	-2.739%	0.42	4.25	4.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.99	126.92	0.054%	-0.198%	1.141%	0.593%	0.51	4.53	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.36	100.31	0.054%	-0.300%	1.246%		0.80	6.36	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.23	122.20	0.027%	-0.372%	1.715%	-2.340%	1.06	6.67	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.76	118.75	0.008%	-0.520%	2.109%	-2.219%	1.26	7.54	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.53	137.47	0.041%	-0.496%	1.981%	-3.343%	1.44	7.83	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.80	106.73	0.065%	-0.861%	2.877%	-1.096%	1.92	12.55	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.07	92.87	0.211%	-1.424%	5.577%		2.38	21.94	21.43