

Irish Stock Exchange Daily Bond Index Report

Friday 4 September, 2015

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Bond Indices Performance

Index	Close Value 04-Sep-2015	Previous Close Value 03-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.52	118.30	0.183%	0.06%	1.17%	-1.82%	18.52%	5.79	5.73	1.12
All Bond Index (Return)	193.38	193.02	0.190%	0.09%	1.81%	0.64%	93.38%	5.79	5.73	1.12
Under 3 Bond Index (Clean)	94.37	94.37	0.002%	-0.02%	-0.59%	-2.53%	-5.63%	1.24	1.25	-0.11
Under 3 Bond Index (Return)	142.74	142.72	0.015%	0.03%	0.24%	0.54%	42.74%	1.24	1.25	-0.11
Under 5 Bond Index (Clean)	106.91	106.86	0.043%	0.07%	0.13%	-1.98%	6.91%	2.98	2.97	0.16
Under 5 Bond Index (Return)	166.30	166.21	0.054%	0.12%	0.88%	1.49%	66.30%	2.98	2.97	0.16
Under 10 Bond Index (Clean)	115.64	115.46	0.152%	0.08%	0.82%	-2.01%	15.64%	4.67	4.64	0.75
Under 10 Bond Index (Return)	183.78	183.49	0.160%	0.12%	1.49%	0.50%	83.78%	4.67	4.64	0.75
5 Plus Bond Index (Clean)	126.68	126.27	0.322%	0.04%	2.20%	-2.57%	26.68%	8.58	8.46	1.45
5 Plus Bond Index (Return)	211.16	210.48	0.325%	0.07%	2.75%	-1.15%	111.16%	8.58	8.46	1.45
10 Plus Bond Index (Clean)	128.58	127.96	0.481%	-0.21%	4.60%	-8.02%	28.58%	16.60	16.26	2.13
10 Plus Bond Index (Return)	225.32	224.24	0.483%	-0.18%	4.99%	-6.43%	125.32%	16.60	16.26	2.13

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	102.90	1.75	139	104.66	0.00	8,132	8,368	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.83	4.84	321	116.67	0.00	6,389	7,145	7454
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.00	3.96	321	117.96	0.00	9,256	10,551	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.28	0.94	78	117.22	0.00	7,700	8,954	9026
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.14	5.19	321	128.33	0.00	6,767	8,333	8684
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.93	1.71	139	120.64	0.00	11,609	13,806	14005
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.04	4.40	321	127.44	0.00	8,252	10,153	10516
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.50	0.38	173	100.88	0.00	4,863	4,887	4905
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.20	1.80	168	122.99	0.00	5,480	6,641	6739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.89	1.58	170	119.47	0.00	8,137	9,593	9722
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.71	2.59	175	138.30	0.00	11,745	15,940	16244
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.83	0.74	112	107.57	0.00	5,872	6,273	6316
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.11	1.09	198	94.20	0.00	5,057	4,708	4763

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Bond Index Constituent

Clean Price Performance			Index Price 04-Sep-2015	Previous Index Price 03-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	102.90	102.92	-0.017%	-0.070%	-0.754%	-2.837%	-0.16	0.61	0.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.83	111.80	0.024%	0.042%	-0.399%	-2.121%	-0.10	1.97	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.00	113.97	0.024%	0.097%	0.116%	-1.434%	0.00	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.28	116.19	0.075%	0.135%	0.373%	-1.159%	0.08	3.55	3.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.14	123.05	0.073%	0.122%	0.355%	-2.056%	0.24	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	118.85	0.065%	0.093%	0.673%	-1.342%	0.35	4.24	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.04	122.87	0.138%	0.118%	0.803%	-1.743%	0.43	4.53	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.50	100.24	0.264%	0.210%	1.631%		0.72	6.35	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.20	120.83	0.301%	0.214%	1.775%	-0.746%	0.97	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.89	117.45	0.379%	0.051%	2.217%	-0.739%	1.18	7.53	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.71	135.28	0.324%	0.021%	1.852%	-1.622%	1.37	7.83	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.83	106.48	0.333%	-0.173%	3.208%	-0.764%	1.86	12.54	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.11	92.48	0.678%	-0.255%	6.499%		2.33	21.98	21.48

Return Price Performance			Index Price 04-Sep-2015	Previous Index Price 03-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	104.66	104.66	-0.004%	-0.020%	0.048%	-4.115%	-0.16	0.61	0.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.67	116.63	0.036%	0.092%	0.471%	1.126%	-0.10	1.97	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.96	117.92	0.034%	0.136%	0.808%	1.191%	0.00	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.22	117.12	0.085%	0.175%	1.058%	-2.321%	0.08	3.55	3.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.33	128.23	0.083%	0.168%	1.184%	1.109%	0.24	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	120.64	120.55	0.075%	0.133%	1.352%	-2.483%	0.35	4.24	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.44	127.25	0.144%	0.157%	1.501%	0.951%	0.43	4.53	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.88	100.62	0.265%	0.219%	1.773%		0.72	6.35	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.99	122.62	0.306%	0.246%	2.346%	-1.735%	0.97	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.47	119.02	0.382%	0.082%	2.727%	-1.627%	1.18	7.53	7.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.30	137.85	0.329%	0.063%	2.554%	-2.799%	1.37	7.83	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.57	107.21	0.337%	-0.148%	3.617%	-0.384%	1.86	12.54	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.20	93.56	0.677%	-0.229%	6.856%		2.33	21.98	21.48