

Irish Stock Exchange Daily Bond Index Report

Monday 7 September, 2015

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Bond Indices Performance

Index	Close Value 07-Sep-2015	Previous Close Value 04-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.42	118.52	-0.083%	-0.03%	1.08%	-1.90%	18.42%	5.78	5.72	1.13
All Bond Index (Return)	193.28	193.38	-0.052%	0.04%	1.75%	0.59%	93.28%	5.78	5.72	1.13
Under 3 Bond Index (Clean)	94.36	94.37	-0.015%	-0.03%	-0.61%	-2.54%	-5.65%	1.24	1.24	-0.11
Under 3 Bond Index (Return)	142.77	142.74	0.022%	0.05%	0.27%	0.56%	42.77%	1.24	1.24	-0.11
Under 5 Bond Index (Clean)	106.92	106.91	0.011%	0.09%	0.14%	-1.97%	6.92%	2.97	2.97	0.16
Under 5 Bond Index (Return)	166.37	166.30	0.044%	0.16%	0.92%	1.54%	66.37%	2.97	2.97	0.16
Under 10 Bond Index (Clean)	115.61	115.64	-0.021%	0.06%	0.80%	-2.03%	15.61%	4.67	4.63	0.76
Under 10 Bond Index (Return)	183.80	183.78	0.010%	0.13%	1.50%	0.51%	83.80%	4.67	4.63	0.76
5 Plus Bond Index (Clean)	126.46	126.68	-0.175%	-0.14%	2.02%	-2.74%	26.46%	8.56	8.44	1.47
5 Plus Bond Index (Return)	210.85	211.16	-0.147%	-0.08%	2.60%	-1.30%	110.85%	8.56	8.44	1.47
10 Plus Bond Index (Clean)	127.71	128.58	-0.674%	-0.88%	3.90%	-8.64%	27.71%	16.57	16.22	2.17
10 Plus Bond Index (Return)	223.85	225.32	-0.650%	-0.83%	4.31%	-7.04%	123.85%	16.57	16.22	2.17

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	102.88	1.79	142	104.67	0.00	8,132	8,366	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.82	4.88	324	116.70	0.00	6,389	7,145	7456
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.02	4.00	324	118.01	0.00	9,256	10,553	10923
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.32	0.98	81	117.30	0.00	7,700	8,957	9032
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.18	5.24	324	128.42	0.00	6,767	8,335	8690
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.94	1.75	142	120.69	0.00	11,609	13,807	14011
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.06	4.44	324	127.50	0.00	8,252	10,155	10521
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.55	0.39	176	100.94	0.00	4,863	4,889	4908
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.27	1.83	171	123.10	0.00	5,480	6,645	6745
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.80	1.61	173	119.41	0.00	8,137	9,585	9716
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.47	2.63	178	138.10	0.00	11,745	15,911	16221
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.27	0.76	115	107.03	0.00	5,872	6,240	6284
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.30	1.10	201	93.40	0.00	5,057	4,667	4723

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Bond Index Constituent

Clean Price Performance			Index Price 07-Sep-2015	Previous Index Price 04-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	102.88	102.90	-0.022%	-0.092%	-0.776%	-2.859%	-0.14	0.61	0.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.82	111.83	-0.007%	0.035%	-0.406%	-2.128%	-0.10	1.97	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.02	114.00	0.013%	0.110%	0.129%	-1.421%	-0.01	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.32	116.28	0.037%	0.172%	0.410%	-1.122%	0.07	3.55	3.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.18	123.14	0.032%	0.154%	0.387%	-2.024%	0.22	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	118.94	118.93	0.008%	0.101%	0.681%	-1.334%	0.35	4.24	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.06	123.04	0.016%	0.134%	0.819%	-1.727%	0.43	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.55	100.50	0.047%	0.257%	1.679%		0.71	6.35	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.27	121.20	0.059%	0.273%	1.835%	-0.688%	0.96	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.80	117.89	-0.076%	-0.025%	2.139%	-0.815%	1.19	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.47	135.71	-0.179%	-0.158%	1.670%	-1.798%	1.39	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.27	106.83	-0.525%	-0.697%	2.666%	-1.285%	1.91	12.53	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.30	93.11	-0.872%	-1.125%	5.570%		2.37	21.94	21.43

Return Price Performance			Index Price 07-Sep-2015	Previous Index Price 04-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	104.67	104.66	0.014%	-0.006%	0.062%	-4.101%	-0.14	0.61	0.61
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.70	116.67	0.032%	0.124%	0.503%	1.158%	-0.10	1.97	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.01	117.96	0.044%	0.180%	0.853%	1.235%	-0.01	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.30	117.22	0.067%	0.243%	1.126%	-2.255%	0.07	3.55	3.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.42	128.33	0.069%	0.237%	1.254%	1.179%	0.22	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	120.69	120.64	0.039%	0.172%	1.391%	-2.445%	0.35	4.24	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.50	127.44	0.048%	0.205%	1.549%	1.000%	0.43	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.94	100.88	0.054%	0.272%	1.827%		0.71	6.35	6.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.10	122.99	0.084%	0.330%	2.431%	-1.652%	0.96	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.41	119.47	-0.052%	0.030%	2.674%	-1.678%	1.19	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.10	138.30	-0.144%	-0.081%	2.406%	-2.939%	1.39	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.03	107.57	-0.503%	-0.650%	3.096%	-0.885%	1.91	12.53	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.40	94.20	-0.845%	-1.072%	5.953%		2.37	21.94	21.43