

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 September, 2015

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Bond Indices Performance

Index	Close Value 08-Sep-2015	Previous Close Value 07-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.47	118.42	0.036%	0.01%	1.12%	-1.86%	18.47%	5.78	5.72	1.13
All Bond Index (Return)	193.37	193.28	0.046%	0.09%	1.80%	0.63%	93.37%	5.78	5.72	1.13
Under 3 Bond Index (Clean)	94.34	94.36	-0.019%	-0.05%	-0.62%	-2.56%	-5.66%	1.24	1.24	-0.11
Under 3 Bond Index (Return)	142.76	142.77	-0.007%	0.05%	0.26%	0.55%	42.76%	1.24	1.24	-0.11
Under 5 Bond Index (Clean)	106.87	106.92	-0.040%	0.05%	0.10%	-2.01%	6.87%	2.97	2.97	0.17
Under 5 Bond Index (Return)	166.33	166.37	-0.028%	0.13%	0.89%	1.51%	66.33%	2.97	2.97	0.17
Under 10 Bond Index (Clean)	115.64	115.61	0.028%	0.09%	0.82%	-2.00%	15.64%	4.67	4.63	0.75
Under 10 Bond Index (Return)	183.87	183.80	0.037%	0.17%	1.54%	0.54%	83.87%	4.67	4.63	0.75
5 Plus Bond Index (Clean)	126.60	126.46	0.112%	-0.03%	2.14%	-2.63%	26.60%	8.56	8.44	1.46
5 Plus Bond Index (Return)	211.10	210.85	0.119%	0.04%	2.72%	-1.18%	111.10%	8.56	8.44	1.46
10 Plus Bond Index (Clean)	127.87	127.71	0.126%	-0.76%	4.03%	-8.52%	27.87%	16.57	16.22	2.16
10 Plus Bond Index (Return)	224.15	223.85	0.131%	-0.70%	4.44%	-6.92%	124.15%	16.57	16.22	2.16

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	102.87	1.80	143	104.67	0.00	8,132	8,365	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.79	4.90	325	116.69	0.00	6,389	7,142	7455
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.97	4.01	325	117.98	0.00	9,256	10,549	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.27	0.99	82	117.26	0.00	7,700	8,953	9029
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.11	5.25	325	128.36	0.00	6,767	8,330	8686
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	1.76	143	120.65	0.00	11,609	13,801	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.95	4.45	325	127.40	0.00	8,252	10,146	10513
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.57	0.39	177	100.96	0.00	4,863	4,890	4909
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.21	1.84	172	123.05	0.00	5,480	6,642	6742
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.93	1.62	174	119.55	0.00	8,137	9,596	9728
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.91	2.65	179	138.56	0.00	11,745	15,963	16274
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.47	0.76	116	107.23	0.00	5,872	6,251	6296
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.35	1.11	202	93.45	0.00	5,057	4,669	4725

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Bond Index Constituent

Clean Price Performance			Index Price 08-Sep-2015	Previous Index Price 07-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	102.87	102.88	-0.012%	-0.104%	-0.788%	-2.870%	-0.14	0.60	0.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.79	111.82	-0.029%	0.006%	-0.435%	-2.156%	-0.10	1.96	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.97	114.02	-0.039%	0.070%	0.090%	-1.459%	0.00	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.27	116.32	-0.046%	0.127%	0.364%	-1.167%	0.08	3.55	3.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.11	123.18	-0.061%	0.094%	0.326%	-2.084%	0.24	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	118.94	-0.046%	0.055%	0.635%	-1.380%	0.36	4.23	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.95	123.06	-0.092%	0.042%	0.727%	-1.818%	0.44	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.57	100.55	0.022%	0.279%	1.701%		0.71	6.35	6.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.21	121.27	-0.049%	0.223%	1.784%	-0.737%	0.96	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.93	117.80	0.113%	0.087%	2.254%	-0.703%	1.18	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.91	135.47	0.327%	0.168%	2.002%	-1.477%	1.35	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.47	106.27	0.182%	-0.517%	2.853%	-1.105%	1.89	12.53	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.35	92.30	0.051%	-1.074%	5.624%		2.36	21.94	21.43

Return Price Performance			Index Price 08-Sep-2015	Previous Index Price 07-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	104.67	0.000%	-0.006%	0.062%	-4.101%	-0.14	0.60	0.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.69	116.70	-0.015%	0.109%	0.488%	1.143%	-0.10	1.96	1.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.98	118.01	-0.028%	0.152%	0.825%	1.207%	0.00	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.26	117.30	-0.035%	0.208%	1.091%	-2.289%	0.08	3.55	3.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.36	128.42	-0.046%	0.190%	1.207%	1.132%	0.24	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	120.65	120.69	-0.036%	0.136%	1.355%	-2.480%	0.36	4.23	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.40	127.50	-0.078%	0.127%	1.470%	0.921%	0.44	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.96	100.94	0.024%	0.296%	1.851%		0.71	6.35	6.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.10	-0.040%	0.290%	2.391%	-1.691%	0.96	6.66	6.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.55	119.41	0.119%	0.149%	2.796%	-1.561%	1.18	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.56	138.10	0.332%	0.250%	2.746%	-2.617%	1.35	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.23	107.03	0.187%	-0.464%	3.289%	-0.700%	1.89	12.53	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.45	93.40	0.057%	-1.016%	6.014%		2.36	21.94	21.43