

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 September, 2015

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Bond Indices Performance

Index	Close Value 09-Sep-2015	Previous Close Value 08-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.54	118.47	0.058%	0.07%	1.18%	-1.81%	18.54%	5.78	5.72	1.12
All Bond Index (Return)	193.50	193.37	0.067%	0.15%	1.87%	0.70%	93.50%	5.78	5.72	1.12
Under 3 Bond Index (Clean)	94.34	94.34	0.001%	-0.05%	-0.62%	-2.56%	-5.66%	1.24	1.24	-0.12
Under 3 Bond Index (Return)	142.78	142.76	0.013%	0.06%	0.27%	0.57%	42.78%	1.24	1.24	-0.12
Under 5 Bond Index (Clean)	106.88	106.87	0.003%	0.05%	0.11%	-2.01%	6.88%	2.97	2.96	0.16
Under 5 Bond Index (Return)	166.35	166.33	0.014%	0.15%	0.91%	1.52%	66.35%	2.97	2.96	0.16
Under 10 Bond Index (Clean)	115.68	115.64	0.032%	0.12%	0.86%	-1.97%	15.68%	4.67	4.63	0.74
Under 10 Bond Index (Return)	183.94	183.87	0.041%	0.21%	1.58%	0.59%	83.94%	4.67	4.63	0.74
5 Plus Bond Index (Clean)	126.74	126.60	0.113%	0.09%	2.25%	-2.52%	26.74%	8.56	8.44	1.44
5 Plus Bond Index (Return)	211.35	211.10	0.119%	0.16%	2.84%	-1.06%	111.35%	8.56	8.44	1.44
10 Plus Bond Index (Clean)	128.27	127.87	0.310%	-0.45%	4.35%	-8.24%	28.27%	16.57	16.23	2.14
10 Plus Bond Index (Return)	224.85	224.15	0.312%	-0.39%	4.77%	-6.63%	124.85%	16.57	16.23	2.14

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	102.86	1.82	144	104.67	0.00	8,132	8,364	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.81	4.91	326	116.72	0.00	6,389	7,144	7457
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.95	4.02	326	117.96	0.00	9,256	10,546	10918
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.32	1.00	83	117.32	0.00	7,700	8,957	9034
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.12	5.27	326	128.39	0.00	6,767	8,331	8687
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.88	1.78	144	120.65	0.00	11,609	13,800	14006
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.99	4.47	326	127.45	0.00	8,252	10,149	10517
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.58	0.39	178	100.97	0.00	4,863	4,891	4910
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.34	1.85	173	123.19	0.00	5,480	6,649	6750
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.07	1.63	175	119.70	0.00	8,137	9,607	9740
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.00	2.66	180	138.66	0.00	11,745	15,974	16286
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.77	0.77	117	107.54	0.00	5,872	6,269	6314
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.66	1.11	203	93.77	0.00	5,057	4,685	4742

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Bond Index Constituent

Clean Price Performance			Index Price 09-Sep-2015	Previous Index Price 08-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	102.86	102.87	-0.013%	-0.117%	-0.801%	-2.883%	-0.14	0.60	0.60
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.81	111.79	0.016%	0.022%	-0.419%	-2.140%	-0.11	1.96	1.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.95	113.97	-0.022%	0.048%	0.068%	-1.481%	0.00	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.32	116.27	0.041%	0.168%	0.406%	-1.126%	0.06	3.54	3.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.12	123.11	0.008%	0.102%	0.334%	-2.076%	0.23	3.64	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	118.88	118.89	-0.006%	0.049%	0.629%	-1.385%	0.36	4.23	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.99	122.95	0.033%	0.076%	0.760%	-1.785%	0.43	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.58	100.57	0.006%	0.285%	1.707%		0.71	6.34	6.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.34	121.21	0.111%	0.335%	1.898%	-0.626%	0.95	6.66	6.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.07	117.93	0.112%	0.199%	2.369%	-0.592%	1.16	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.00	135.91	0.064%	0.232%	2.068%	-1.414%	1.34	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.77	106.47	0.286%	-0.232%	3.147%	-0.822%	1.87	12.54	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.66	92.35	0.341%	-0.737%	5.984%		2.35	21.95	21.45

Return Price Performance			Index Price 09-Sep-2015	Previous Index Price 08-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	116.72	116.69	0.028%	0.137%	0.517%	1.172%	-0.11	1.96	1.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.96	117.98	-0.011%	0.141%	0.814%	1.196%	0.00	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.32	117.26	0.052%	0.260%	1.143%	-2.238%	0.06	3.54	3.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.39	128.36	0.021%	0.212%	1.228%	1.153%	0.23	3.64	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	120.65	120.65	0.004%	0.140%	1.359%	-2.476%	0.36	4.23	4.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.45	127.40	0.043%	0.171%	1.514%	0.965%	0.43	4.52	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.97	100.96	0.008%	0.304%	1.859%		0.71	6.34	6.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.19	123.05	0.118%	0.408%	2.511%	-1.576%	0.95	6.66	6.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	119.55	0.118%	0.267%	2.917%	-1.445%	1.16	7.53	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.66	138.56	0.074%	0.324%	2.821%	-2.546%	1.34	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.54	107.23	0.290%	-0.175%	3.588%	-0.412%	1.87	12.54	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.77	93.45	0.342%	-0.677%	6.377%		2.35	21.95	21.45