

Irish Stock Exchange Daily Bond Index Report

Friday 11 September, 2015

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Bond Indices Performance

Index	Close Value 11-Sep-2015	Previous Close Value 10-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.80	118.75	0.039%	0.29%	1.40%	-1.59%	18.80%	5.85	5.78	1.09
All Bond Index (Return)	193.96	193.87	0.047%	0.39%	2.11%	0.94%	93.96%	5.85	5.78	1.09
Under 3 Bond Index (Clean)	94.30	94.31	-0.010%	-0.09%	-0.66%	-2.60%	-5.70%	1.23	1.23	-0.13
Under 3 Bond Index (Return)	142.76	142.76	0.004%	0.05%	0.26%	0.56%	42.76%	1.23	1.23	-0.13
Under 5 Bond Index (Clean)	106.89	106.89	-0.002%	0.06%	0.12%	-1.99%	6.89%	2.96	2.95	0.14
Under 5 Bond Index (Return)	166.41	166.39	0.010%	0.18%	0.94%	1.56%	66.41%	2.96	2.95	0.14
Under 10 Bond Index (Clean)	115.86	115.84	0.023%	0.28%	1.02%	-1.81%	15.86%	4.66	4.63	0.70
Under 10 Bond Index (Return)	184.26	184.20	0.033%	0.39%	1.76%	0.76%	84.26%	4.66	4.63	0.70
5 Plus Bond Index (Clean)	127.28	127.18	0.077%	0.51%	2.69%	-2.10%	27.28%	8.64	8.52	1.41
5 Plus Bond Index (Return)	212.27	212.10	0.084%	0.60%	3.29%	-0.63%	112.27%	8.64	8.52	1.41
10 Plus Bond Index (Clean)	129.32	129.10	0.167%	0.37%	5.20%	-7.49%	29.32%	16.23	15.90	2.07
10 Plus Bond Index (Return)	226.70	226.31	0.171%	0.43%	5.63%	-5.86%	126.70%	16.23	15.90	2.07

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	102.81	1.84	146	104.65	0.00	8,132	8,360	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.78	4.94	328	116.72	0.00	6,389	7,142	7457
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.92	4.04	328	117.97	0.00	9,256	10,544	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.34	1.03	85	117.37	0.00	7,700	8,958	9037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.18	5.30	328	128.48	0.00	6,767	8,335	8694
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.96	1.80	146	120.76	0.00	11,609	13,810	14019
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.08	4.49	328	127.57	0.00	8,252	10,157	10527
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.87	0.40	180	101.26	0.00	4,863	4,905	4924
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.67	1.87	175	123.54	0.00	5,480	6,667	6769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.60	1.65	177	120.25	0.00	8,137	9,650	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.64	2.69	182	139.34	0.00	11,745	16,049	16365
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.54	0.78	119	108.33	0.00	6,928	7,390	7444
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.55	1.12	205	94.67	0.00	5,057	4,730	4787

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Bond Index Constituent

Clean Price Performance			Index Price 11-Sep-2015	Previous Index Price 10-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	102.81	102.82	-0.010%	-0.162%	-0.846%	-2.927%	-0.15	0.59	0.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.78	111.79	-0.009%	-0.007%	-0.448%	-2.169%	-0.12	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.92	113.92	0.000%	0.029%	0.048%	-1.500%	-0.01	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.34	116.31	0.023%	0.187%	0.425%	-1.108%	0.05	3.53	3.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.18	123.16	0.016%	0.152%	0.385%	-2.027%	0.20	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	118.96	118.99	-0.021%	0.120%	0.701%	-1.315%	0.33	4.22	4.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.08	123.08	0.004%	0.151%	0.836%	-1.711%	0.41	4.51	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.87	100.85	0.020%	0.574%	2.000%		0.66	6.33	6.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.67	121.67	-0.002%	0.601%	2.168%	-0.363%	0.90	6.65	6.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.60	118.48	0.100%	0.652%	2.831%	-0.143%	1.10	7.52	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.64	136.52	0.092%	0.705%	2.549%	-0.948%	1.28	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.54	107.42	0.115%	0.491%	3.894%	-0.104%	1.81	12.53	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.55	93.31	0.249%	0.211%	6.997%		2.30	21.98	21.49

Return Price Performance			Index Price 11-Sep-2015	Previous Index Price 10-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	104.65	104.65	0.003%	-0.027%	0.041%	-4.121%	-0.15	0.59	0.59
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.72	116.71	0.004%	0.135%	0.514%	1.169%	-0.12	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	117.96	0.010%	0.143%	0.816%	1.198%	-0.01	2.86	2.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.37	117.33	0.033%	0.299%	1.183%	-2.200%	0.05	3.53	3.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.48	128.45	0.028%	0.285%	1.303%	1.228%	0.20	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	120.76	120.78	-0.011%	0.232%	1.452%	-2.387%	0.33	4.22	4.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.57	127.55	0.015%	0.264%	1.609%	1.059%	0.41	4.51	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.26	101.24	0.023%	0.597%	2.157%		0.66	6.33	6.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	123.53	0.007%	0.689%	2.798%	-1.301%	0.90	6.65	6.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.25	120.12	0.107%	0.730%	3.392%	-0.991%	1.10	7.52	7.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.34	139.20	0.101%	0.810%	3.320%	-2.073%	1.28	7.82	7.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.33	108.20	0.119%	0.554%	4.345%	0.316%	1.81	12.53	12.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.67	94.43	0.251%	0.272%	7.393%		2.30	21.98	21.49