

Irish Stock Exchange Daily Bond Index Report

Thursday 17 September, 2015

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Bond Indices Performance

Index	Close Value 17-Sep-2015	Previous Close Value 16-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.30	118.40	-0.089%	-0.13%	0.98%	-2.00%	18.30%	5.81	5.75	1.15
All Bond Index (Return)	193.27	193.42	-0.077%	0.04%	1.75%	0.58%	93.27%	5.81	5.75	1.15
Under 3 Bond Index (Clean)	94.24	94.29	-0.045%	-0.15%	-0.72%	-2.66%	-5.76%	1.21	1.21	-0.14
Under 3 Bond Index (Return)	142.79	142.83	-0.031%	0.06%	0.28%	0.57%	42.79%	1.21	1.21	-0.14
Under 5 Bond Index (Clean)	106.79	106.84	-0.040%	-0.03%	0.03%	-2.08%	6.79%	2.94	2.94	0.15
Under 5 Bond Index (Return)	166.37	166.42	-0.028%	0.16%	0.92%	1.54%	66.37%	2.94	2.94	0.15
Under 10 Bond Index (Clean)	115.49	115.60	-0.087%	-0.04%	0.69%	-2.13%	15.49%	4.63	4.60	0.76
Under 10 Bond Index (Return)	183.80	183.94	-0.075%	0.14%	1.50%	0.51%	83.80%	4.63	4.60	0.76
5 Plus Bond Index (Clean)	126.34	126.52	-0.135%	-0.23%	1.93%	-2.82%	26.34%	8.60	8.48	1.49
5 Plus Bond Index (Return)	210.85	211.11	-0.124%	-0.08%	2.59%	-1.30%	110.85%	8.60	8.48	1.49
10 Plus Bond Index (Clean)	127.65	127.78	-0.101%	-0.93%	3.84%	-8.69%	27.65%	16.16	15.82	2.15
10 Plus Bond Index (Return)	223.87	224.08	-0.094%	-0.82%	4.31%	-7.03%	123.87%	16.16	15.82	2.15

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.73	1.92	152	104.65	0.00	8,132	8,354	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.73	5.03	334	116.76	0.00	6,389	7,138	7460
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.79	4.12	334	117.91	0.00	9,256	10,532	10913
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.17	1.10	91	117.26	0.00	7,700	8,945	9029
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.00	5.40	334	128.40	0.00	6,767	8,323	8688
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.92	1.87	152	120.79	0.00	11,609	13,805	14022
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.87	4.58	334	127.45	0.00	8,252	10,139	10517
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	100.46	0.41	186	100.87	0.00	4,863	4,885	4905
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.00	1.93	181	122.93	0.00	5,480	6,630	6736
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.82	1.71	183	119.52	0.00	8,137	9,587	9726
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.41	2.78	188	138.19	0.00	11,745	15,905	16231
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	106.22	0.82	125	107.04	0.00	6,928	7,359	7416
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.25	1.16	211	93.40	0.00	5,086	4,664	4723

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 17-Sep-2015	Previous Index Price 16-Sep-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	102.73	102.77	-0.039%	-0.238%	-0.921%	-3.001%	-0.15	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.73	111.78	-0.052%	-0.052%	-0.493%	-2.213%	-0.14	1.93	1.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.79	113.86	-0.061%	-0.088%	-0.069%	-1.615%	0.01	2.85	2.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.17	116.26	-0.077%	0.036%	0.274%	-1.256%	0.07	3.52	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.00	123.08	-0.061%	0.006%	0.238%	-2.170%	0.22	3.62	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	118.92	118.90	0.017%	0.082%	0.662%	-1.353%	0.33	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.87	122.90	-0.022%	-0.018%	0.666%	-1.877%	0.43	4.49	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.46	100.57	-0.101%	0.171%	1.591%		0.73	6.32	6.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	121.12	-0.103%	0.050%	1.608%	-0.909%	0.98	6.63	6.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.82	118.05	-0.192%	-0.010%	2.155%	-0.800%	1.18	7.50	7.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.41	135.71	-0.221%	-0.200%	1.627%	-1.839%	1.39	7.79	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	106.22	106.41	-0.177%	-0.746%	2.616%	-1.333%	1.91	12.50	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.25	92.23	0.018%	-1.182%	5.510%		2.37	21.90	21.40

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 17-Sep-2015	Previous Index Price 16-Sep-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	104.67	-0.026%	-0.029%	0.039%	-4.123%	-0.15	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.76	116.80	-0.037%	0.170%	0.549%	1.205%	-0.14	1.93	1.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.91	117.97	-0.048%	0.093%	0.766%	1.148%	0.01	2.85	2.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.26	117.34	-0.066%	0.211%	1.094%	-2.286%	0.07	3.52	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.40	128.46	-0.046%	0.220%	1.237%	1.162%	0.22	3.62	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	120.79	120.76	0.026%	0.255%	1.475%	-2.364%	0.33	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	127.45	127.46	-0.011%	0.166%	1.509%	0.960%	0.43	4.49	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	100.87	100.97	-0.098%	0.208%	1.761%		0.73	6.32	6.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.93	123.05	-0.093%	0.197%	2.296%	-1.782%	0.98	6.63	6.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	119.74	-0.181%	0.123%	2.770%	-1.587%	1.18	7.50	7.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.19	138.48	-0.207%	-0.015%	2.474%	-2.875%	1.39	7.79	7.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.04	107.22	-0.169%	-0.637%	3.109%	-0.872%	1.91	12.50	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.40	93.38	0.024%	-1.070%	5.956%		2.37	21.90	21.40