

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 September, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 22-Sep-2015	Previous Close Value 21-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.17	118.87	0.252%	0.60%	1.72%	-1.28%	19.17%	5.85	5.79	1.03
All Bond Index (Return)	194.76	194.26	0.256%	0.81%	2.53%	1.35%	94.76%	5.85	5.79	1.03
Under 3 Bond Index (Clean)	94.24	94.23	0.011%	-0.15%	-0.73%	-2.66%	-5.76%	1.20	1.20	-0.17
Under 3 Bond Index (Return)	142.87	142.84	0.023%	0.12%	0.34%	0.63%	42.87%	1.20	1.20	-0.17
Under 5 Bond Index (Clean)	107.01	106.92	0.085%	0.18%	0.23%	-1.88%	7.01%	2.94	2.93	0.07
Under 5 Bond Index (Return)	166.80	166.64	0.094%	0.42%	1.18%	1.80%	66.80%	2.94	2.93	0.07
Under 10 Bond Index (Clean)	116.13	115.92	0.180%	0.51%	1.25%	-1.59%	16.13%	4.64	4.61	0.64
Under 10 Bond Index (Return)	184.88	184.54	0.186%	0.73%	2.10%	1.10%	84.88%	4.64	4.61	0.64
5 Plus Bond Index (Clean)	127.92	127.39	0.412%	1.02%	3.20%	-1.61%	27.92%	8.65	8.53	1.35
5 Plus Bond Index (Return)	213.51	212.63	0.412%	1.18%	3.89%	-0.05%	113.51%	8.65	8.53	1.35
10 Plus Bond Index (Clean)	130.62	129.50	0.869%	1.38%	6.26%	-6.56%	30.62%	16.25	15.93	2.01
10 Plus Bond Index (Return)	229.11	227.14	0.866%	1.50%	6.75%	-4.86%	129.11%	16.25	15.93	2.01

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	102.69	1.98	157	104.66	0.00	8,132	8,350	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.78	5.11	339	116.88	0.00	6,389	7,142	7468
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	114.01	4.18	339	118.18	0.00	9,256	10,552	10939
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.50	1.16	96	117.66	0.00	7,700	8,971	9060
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.40	5.48	339	128.88	0.00	6,767	8,350	8721
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.31	1.94	157	121.25	0.00	11,609	13,851	14076
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.50	4.64	339	128.14	0.00	8,252	10,191	10574
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.12	0.42	191	101.53	0.00	4,863	4,917	4937
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.16	1.99	186	124.14	0.00	5,480	6,693	6802
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.10	1.75	188	120.85	0.00	8,137	9,691	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.16	2.86	193	140.01	0.00	11,745	16,110	16445
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.24	0.86	130	109.09	0.00	6,928	7,498	7558
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.02	1.18	216	96.20	0.00	5,086	4,832	4892

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 September, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 22-Sep-2015	Previous Index Price 21-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	102.69	102.70	-0.015%	-0.282%	-0.964%	-3.043%	-0.14	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.78	111.73	0.040%	-0.007%	-0.448%	-2.169%	-0.18	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.01	113.91	0.088%	0.101%	0.120%	-1.429%	-0.06	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.50	116.37	0.114%	0.327%	0.565%	-0.969%	-0.02	3.51	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.40	123.23	0.140%	0.331%	0.564%	-1.852%	0.13	3.61	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	119.31	119.18	0.116%	0.415%	0.997%	-1.024%	0.24	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.50	123.29	0.173%	0.491%	1.178%	-1.378%	0.32	4.48	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.12	100.89	0.223%	0.821%	2.250%		0.62	6.31	6.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.16	121.84	0.256%	1.006%	2.580%	0.038%	0.83	6.63	6.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.10	118.72	0.323%	1.076%	3.264%	0.278%	1.04	7.50	7.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.16	136.62	0.392%	1.086%	2.937%	-0.574%	1.22	7.80	7.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.24	107.48	0.705%	1.137%	4.563%	0.539%	1.76	12.52	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.02	93.97	1.123%	1.791%	8.684%		2.23	22.03	21.55

Return Price Performance			Index Price 22-Sep-2015	Previous Index Price 21-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	104.66	104.67	-0.002%	-0.011%	0.056%	-4.106%	-0.14	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.88	116.82	0.051%	0.277%	0.657%	1.313%	-0.18	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.18	118.07	0.095%	0.328%	1.002%	1.385%	-0.06	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.66	117.52	0.123%	0.551%	1.437%	-1.954%	-0.02	3.51	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.88	128.69	0.146%	0.596%	1.616%	1.541%	0.13	3.61	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	121.25	121.10	0.125%	0.635%	1.860%	-1.994%	0.24	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.14	127.92	0.177%	0.711%	2.062%	1.510%	0.32	4.48	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.53	101.31	0.225%	0.866%	2.430%		0.62	6.31	6.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.14	123.82	0.260%	1.183%	3.303%	-0.816%	0.83	6.63	6.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.85	120.46	0.325%	1.234%	3.910%	-0.495%	1.04	7.50	7.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.01	139.46	0.394%	1.301%	3.823%	-1.597%	1.22	7.80	7.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.09	108.33	0.706%	1.264%	5.082%	1.024%	1.76	12.52	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.20	95.14	1.115%	1.899%	9.135%		2.23	22.03	21.55