

# Irish Stock Exchange Daily Bond Index Report

Tuesday 29 September, 2015

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## Bond Indices Performance

Index	Close Value 29-Sep-2015	Previous Close Value 28-Sep-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.08	119.06	0.016%	0.53%	1.65%	-1.35%	19.08%	5.83	5.77	1.04
All Bond Index (Return)	194.76	194.71	0.026%	0.80%	2.53%	1.35%	94.76%	5.83	5.77	1.04
Under 3 Bond Index (Clean)	94.16	94.18	-0.017%	-0.24%	-0.81%	-2.75%	-5.84%	1.18	1.18	-0.18
Under 3 Bond Index (Return)	142.88	142.88	-0.004%	0.13%	0.34%	0.64%	42.88%	1.18	1.18	-0.18
Under 5 Bond Index (Clean)	106.89	106.90	-0.010%	0.06%	0.12%	-2.00%	6.89%	2.92	2.91	0.09
Under 5 Bond Index (Return)	166.74	166.74	0.002%	0.38%	1.14%	1.76%	66.74%	2.92	2.91	0.09
Under 10 Bond Index (Clean)	116.01	116.02	-0.004%	0.41%	1.15%	-1.68%	16.01%	4.62	4.59	0.65
Under 10 Bond Index (Return)	184.84	184.83	0.005%	0.70%	2.07%	1.08%	84.84%	4.62	4.59	0.65
5 Plus Bond Index (Clean)	127.88	127.83	0.041%	0.99%	3.17%	-1.64%	27.88%	8.64	8.52	1.35
5 Plus Bond Index (Return)	213.58	213.48	0.048%	1.22%	3.92%	-0.02%	113.58%	8.64	8.52	1.35
10 Plus Bond Index (Clean)	130.84	130.59	0.192%	1.55%	6.44%	-6.40%	30.84%	16.25	15.93	2.00
10 Plus Bond Index (Return)	229.58	229.13	0.196%	1.71%	6.97%	-4.66%	129.58%	16.25	15.93	2.00

## 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	102.60	2.07	164	104.67	0.00	8,132	8,344	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.67	5.21	346	116.89	0.00	6,389	7,135	7468
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.87	4.27	346	118.13	0.00	9,256	10,539	10934
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.37	1.24	103	117.61	0.00	7,700	8,960	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.21	5.59	346	128.80	0.00	6,767	8,337	8715
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.16	2.02	164	121.18	0.00	11,609	13,833	14068
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.33	4.74	346	128.07	0.00	8,252	10,177	10569
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.14	0.43	198	101.57	0.00	4,863	4,918	4939
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.06	2.06	193	124.13	0.00	5,480	6,688	6801
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.93	1.82	195	120.74	0.00	8,137	9,677	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.12	2.96	200	140.08	0.00	11,745	16,105	16453
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.30	0.90	137	109.20	0.00	6,928	7,503	7565
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.34	1.22	223	96.56	0.00	5,086	4,849	4911



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Sep-2015	Previous Index Price 28-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	102.60	102.64	-0.032%	-0.362%	-1.045%	-3.122%	-0.15	0.55	0.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.67	111.67	0.000%	-0.098%	-0.539%	-2.258%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.87	113.88	-0.011%	-0.022%	-0.003%	-1.550%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.37	116.36	0.002%	0.208%	0.446%	-1.086%	-0.01	3.49	3.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.21	123.21	-0.002%	0.172%	0.405%	-2.007%	0.15	3.59	3.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.16	119.17	-0.013%	0.284%	0.866%	-1.153%	0.26	4.18	4.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.33	123.34	-0.004%	0.356%	1.043%	-1.509%	0.33	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.14	101.26	-0.117%	0.843%	2.272%		0.62	6.29	6.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.06	122.02	0.037%	0.930%	2.502%	-0.037%	0.84	6.61	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.93	119.01	-0.069%	0.932%	3.117%	0.135%	1.05	7.48	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.12	137.02	0.069%	1.056%	2.907%	-0.603%	1.22	7.78	7.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.30	108.09	0.197%	1.196%	4.624%	0.597%	1.75	12.50	12.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.34	95.17	0.184%	2.134%	9.050%		2.22	22.02	21.54

Return Price Performance			Index Price 29-Sep-2015	Previous Index Price 28-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	104.69	-0.019%	-0.007%	0.061%	-4.102%	-0.15	0.55	0.55
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.89	116.87	0.013%	0.281%	0.661%	1.317%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.13	118.13	0.000%	0.283%	0.956%	1.339%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.59	0.012%	0.506%	1.391%	-1.998%	-0.01	3.49	3.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.80	128.79	0.010%	0.532%	1.552%	1.476%	0.15	3.59	3.58
IE0034074488	3407448	4.5 Treas Bnd 2020	121.18	121.18	-0.002%	0.578%	1.802%	-2.050%	0.26	4.18	4.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.07	128.06	0.007%	0.657%	2.007%	1.455%	0.33	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.57	101.69	-0.114%	0.903%	2.468%		0.62	6.29	6.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.13	124.07	0.044%	1.170%	3.289%	-0.829%	0.84	6.61	6.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.74	120.82	-0.060%	1.146%	3.819%	-0.581%	1.05	7.48	7.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.08	139.97	0.079%	1.347%	3.870%	-1.552%	1.22	7.78	7.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.20	108.98	0.202%	1.365%	5.187%	1.125%	1.75	12.50	12.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.56	96.38	0.188%	2.278%	9.542%		2.22	22.02	21.54