

Irish Stock Exchange Weekly Bond Index Report

Friday 18 September, 2015

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Bond Indices Performance

Index	Close Value 18-Sep-2015	Week to Date 11-Sep-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.06	0.22%	0.51%	1.63%	-1.37%	19.06%	5.85	5.79	1.05	
All Bond Index (Return)	194.51	0.28%	0.68%	2.40%	1.22%	94.51%	5.85	5.79	1.05	
Under 3 Bond Index (Clean)	94.25	-0.05%	-0.14%	-0.71%	-2.65%	-5.75%	1.21	1.21	-0.16	
Under 3 Bond Index (Return)	142.82	0.04%	0.09%	0.30%	0.59%	42.82%	1.21	1.21	-0.16	
Under 5 Bond Index (Clean)	106.97	0.08%	0.14%	0.20%	-1.92%	6.97%	2.94	2.94	0.09	
Under 5 Bond Index (Return)	166.67	0.15%	0.34%	1.10%	1.72%	66.67%	2.94	2.94	0.09	
Under 10 Bond Index (Clean)	116.03	0.15%	0.43%	1.17%	-1.67%	16.03%	4.64	4.61	0.66	
Under 10 Bond Index (Return)	184.66	0.21%	0.60%	1.98%	0.98%	84.66%	4.64	4.61	0.66	
5 Plus Bond Index (Clean)	127.73	0.36%	0.87%	3.05%	-1.75%	27.73%	8.65	8.54	1.37	
5 Plus Bond Index (Return)	213.14	0.41%	1.01%	3.71%	-0.22%	113.14%	8.65	8.54	1.37	
10 Plus Bond Index (Clean)	130.40	0.84%	1.21%	6.09%	-6.71%	30.40%	16.26	15.94	2.02	
10 Plus Bond Index (Return)	228.68	0.87%	1.30%	6.55%	-5.04%	128.68%	16.26	15.94	2.02	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.72	1.93	153	104.65	0.00	8,132	8,353	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.76	5.05	335	116.81	0.00	6,389	7,141	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.95	4.13	335	118.08	0.00	9,256	10,547	10929
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.43	1.11	92	117.54	0.00	7,700	8,965	9051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.30	5.42	335	128.72	0.00	6,767	8,343	8710
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.26	1.89	153	121.15	0.00	11,609	13,845	14064
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.42	4.59	335	128.00	0.00	8,252	10,184	10563
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.09	0.41	187	101.50	0.00	4,863	4,915	4935
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.89	1.95	182	123.84	0.00	5,480	6,679	6786
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.94	1.71	184	120.65	0.00	8,137	9,678	9817
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.91	2.80	189	139.70	0.00	11,745	16,080	16409
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.00	0.83	126	108.83	0.00	6,928	7,482	7540
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.93	1.16	212	96.10	0.00	5,086	4,828	4887

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Bond Index Constituent

Clean Price Performance			Close Price 18-Sep-2015	Week to Date 11-Sep-2015	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.72	-0.09%	-0.25%	-0.93%	-3.01%	-0.15	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.76	-0.01%	-0.02%	-0.46%	-2.18%	-0.17	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.95	0.02%	0.05%	0.07%	-1.48%	-0.04	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.43	0.08%	0.26%	0.50%	-1.03%	0.00	3.51	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.30	0.10%	0.25%	0.48%	-1.93%	0.15	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.26	0.25%	0.37%	0.95%	-1.07%	0.26	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.42	0.27%	0.42%	1.11%	-1.44%	0.34	4.49	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.09	0.22%	0.79%	2.22%		0.63	6.32	6.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.89	0.18%	0.79%	2.36%	-0.18%	0.87	6.63	6.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.94	0.29%	0.94%	3.13%	0.14%	1.06	7.50	7.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.91	0.19%	0.90%	2.75%	-0.76%	1.24	7.80	7.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.00	0.43%	0.92%	4.34%	0.32%	1.77	12.52	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.93	1.48%	1.70%	8.58%		2.24	22.03	21.55

Return Price Performance			Close Price 18-Sep-2015	Week to Date 11-Sep-2015	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	0.00%	-0.03%	0.04%	-4.12%	-0.15	0.57	0.57
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	0.08%	0.22%	0.60%	1.25%	-0.17	1.93	1.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.08	0.10%	0.24%	0.91%	1.30%	-0.04	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	0.15%	0.45%	1.33%	-2.05%	0.00	3.51	3.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.72	0.18%	0.47%	1.49%	1.41%	0.15	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	121.15	0.32%	0.55%	1.78%	-2.08%	0.26	4.20	4.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.00	0.34%	0.60%	1.95%	1.40%	0.34	4.49	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.50	0.23%	0.83%	2.39%		0.63	6.32	6.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.84	0.24%	0.93%	3.05%	-1.06%	0.87	6.63	6.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	0.34%	1.07%	3.74%	-0.66%	1.06	7.50	7.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.70	0.26%	1.08%	3.59%	-1.81%	1.24	7.80	7.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.83	0.47%	1.02%	4.83%	0.78%	1.77	12.52	12.30
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.10	1.51%	1.78%	9.01%		2.24	22.03	21.55