

# Irish Stock Exchange Daily Bond Index Report

Wednesday 18 November, 2015

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## Bond Indices Performance

Index	Close Value 18-Nov-2015	Previous Close Value 17-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.44	119.31	0.106%	0.07%	0.30%	-1.06%	19.44%	5.86	5.80	0.94
All Bond Index (Return)	196.28	196.05	0.114%	0.26%	0.78%	2.14%	96.28%	5.86	5.80	0.94
Under 3 Bond Index (Clean)	93.66	93.68	-0.025%	-0.15%	-0.53%	-3.26%	-6.34%	1.76	1.77	-0.15
Under 3 Bond Index (Return)	143.01	143.03	-0.012%	0.08%	0.09%	0.73%	43.01%	1.76	1.77	-0.15
Under 5 Bond Index (Clean)	106.65	106.64	0.008%	0.03%	-0.22%	-2.22%	6.65%	3.09	3.09	0.03
Under 5 Bond Index (Return)	167.29	167.26	0.019%	0.24%	0.32%	2.10%	67.29%	3.09	3.09	0.03
Under 10 Bond Index (Clean)	116.24	116.16	0.068%	0.18%	0.22%	-1.49%	16.24%	4.57	4.54	0.51
Under 10 Bond Index (Return)	186.14	186.00	0.077%	0.37%	0.72%	1.79%	86.14%	4.57	4.54	0.51
5 Plus Bond Index (Clean)	129.02	128.72	0.234%	0.13%	0.90%	-0.76%	29.02%	9.45	9.32	1.33
5 Plus Bond Index (Return)	216.29	215.78	0.238%	0.28%	1.27%	1.25%	116.29%	9.45	9.32	1.33
10 Plus Bond Index (Clean)	132.38	131.86	0.393%	-0.71%	1.03%	-5.30%	32.38%	15.81	15.51	1.91
10 Plus Bond Index (Return)	232.93	232.02	0.394%	-0.59%	1.30%	-3.27%	132.93%	15.81	15.51	1.91

## 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	101.98	2.70	214	104.68	0.00	8,132	8,293	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.90	0.47	31	111.37	0.00	6,389	7,086	7116
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.49	0.38	31	113.87	0.00	9,256	10,504	10539
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.79	1.84	153	117.63	0.00	7,700	8,916	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.99	0.50	31	123.49	0.00	6,767	8,322	8356
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.41	2.64	214	122.04	0.00	11,609	13,861	14168
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.51	0.43	31	123.93	0.00	8,252	10,192	10227
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.34	0.54	248	102.88	0.00	4,863	4,976	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.08	2.60	243	125.68	0.00	5,480	6,744	6886
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.16	2.28	245	122.44	0.00	8,137	9,777	9963
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.32	3.70	250	142.01	0.00	11,745	16,246	16680
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.01	1.23	187	111.24	0.00	7,928	8,721	8819
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.74	1.50	273	97.24	0.00	5,101	4,883	4960



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Nov-2015	Previous Index Price 17-Nov-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.98	101.99	-0.008%	-0.205%	-0.609%	-3.709%	-0.22	0.41	0.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.90	110.94	-0.033%	-0.229%	-0.678%	-2.932%	-0.19	1.86	1.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.49	113.52	-0.031%	-0.040%	-0.314%	-1.879%	-0.12	2.79	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.79	115.79	-0.003%	-0.108%	-0.473%	-1.579%	-0.01	3.35	3.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.99	122.97	0.016%	0.061%	-0.142%	-2.182%	0.02	3.62	3.62
IE0034074488	3407448	4.5 Treas Bnd 2020	119.41	119.34	0.052%	0.249%	0.164%	-0.948%	0.09	4.04	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.51	123.47	0.028%	0.260%	0.188%	-1.372%	0.19	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.25	0.083%	0.454%	1.307%		0.42	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.08	122.88	0.163%	0.469%	0.912%	0.796%	0.66	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.16	119.91	0.204%	0.515%	1.041%	1.170%	0.88	7.35	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.32	138.05	0.196%	0.381%	0.923%	0.265%	1.06	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.01	109.64	0.335%	-0.045%	1.462%	2.188%	1.62	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.74	95.27	0.496%	-1.867%	0.220%		2.20	21.90	21.43

Return Price Performance			Index Price 18-Nov-2015	Previous Index Price 17-Nov-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.67	0.005%	0.028%	-0.007%	-4.095%	-0.22	0.41	0.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.37	111.39	-0.020%	0.028%	-4.722%	-3.465%	-0.19	1.86	1.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.87	113.89	-0.020%	0.166%	-3.601%	-2.319%	-0.12	2.79	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.62	0.008%	0.088%	0.034%	-1.980%	-0.01	3.35	3.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.49	123.45	0.029%	0.310%	-4.103%	-2.709%	0.02	3.62	3.62
IE0034074488	3407448	4.5 Treas Bnd 2020	122.04	121.97	0.061%	0.437%	0.659%	-1.352%	0.09	4.04	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.93	123.88	0.040%	0.471%	-3.199%	-1.827%	0.19	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.88	102.79	0.086%	0.493%	1.408%		0.42	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.68	125.47	0.167%	0.623%	1.318%	0.410%	0.66	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.44	122.19	0.208%	0.652%	1.403%	0.815%	0.88	7.35	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.01	141.73	0.201%	0.571%	1.421%	-0.190%	1.06	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.24	110.87	0.337%	0.067%	1.745%	3.015%	1.62	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.24	96.76	0.495%	-1.736%	0.495%		2.20	21.90	21.43