

Irish Stock Exchange Daily Bond Index Report

Monday 2 November, 2015

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Bond Indices Performance

Index	Close Value 02-Nov-2015	Previous Close Value 30-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.09	119.35	-0.222%	-0.22%	0.01%	-1.35%	19.09%	5.90	5.84	1.02
All Bond Index (Return)	195.40	195.77	-0.190%	-0.19%	0.33%	1.69%	95.40%	5.90	5.84	1.02
Under 3 Bond Index (Clean)	93.76	93.80	-0.042%	-0.04%	-0.42%	-3.16%	-6.24%	1.81	1.81	-0.10
Under 3 Bond Index (Return)	142.88	142.89	-0.006%	-0.01%	0.00%	0.64%	42.88%	1.81	1.81	-0.10
Under 5 Bond Index (Clean)	106.54	106.62	-0.076%	-0.08%	-0.32%	-2.32%	6.54%	3.13	3.13	0.12
Under 5 Bond Index (Return)	166.82	166.88	-0.041%	-0.04%	0.04%	1.81%	66.82%	3.13	3.13	0.12
Under 10 Bond Index (Clean)	115.85	116.04	-0.164%	-0.16%	-0.12%	-1.83%	15.85%	4.60	4.57	0.61
Under 10 Bond Index (Return)	185.21	185.46	-0.131%	-0.13%	0.22%	1.28%	85.21%	4.60	4.57	0.61
5 Plus Bond Index (Clean)	128.32	128.85	-0.413%	-0.41%	0.35%	-1.31%	28.32%	9.51	9.38	1.40
5 Plus Bond Index (Return)	214.87	215.69	-0.383%	-0.38%	0.60%	0.59%	114.87%	9.51	9.38	1.40
10 Plus Bond Index (Clean)	132.44	133.33	-0.668%	-0.67%	1.07%	-5.26%	32.44%	15.90	15.60	1.91
10 Plus Bond Index (Return)	232.81	234.31	-0.643%	-0.64%	1.25%	-3.32%	132.81%	15.90	15.60	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	102.17	2.50	198	104.67	0.00	8,132	8,308	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.11	0.23	15	111.34	0.00	6,389	7,099	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.47	0.19	15	113.65	0.00	9,256	10,502	10519
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.78	1.65	137	117.43	0.00	7,700	8,915	9042
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.82	0.24	15	123.06	0.00	6,767	8,310	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.01	2.44	198	121.45	0.00	11,609	13,815	14098
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.04	0.21	15	123.25	0.00	8,252	10,153	10170
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.67	0.51	232	102.17	0.00	4,863	4,943	4968
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	2.43	227	124.60	0.00	5,480	6,694	6827
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.14	2.13	229	121.28	0.00	8,137	9,695	9868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.29	3.46	234	140.75	0.00	11,745	16,125	16531
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.46	1.12	171	110.58	0.00	7,928	8,678	8767
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.71	1.41	257	98.12	0.00	5,101	4,933	5004

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Bond Index Constituent

Clean Price Performance			Index Price 02-Nov-2015	Previous Index Price 30-Oct-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.17	102.19	-0.020%	-0.020%	-0.424%	-3.529%	-0.18	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.11	111.16	-0.043%	-0.043%	-0.493%	-2.751%	-0.17	1.90	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.47	113.53	-0.057%	-0.057%	-0.332%	-1.896%	-0.05	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.78	115.91	-0.114%	-0.114%	-0.479%	-1.585%	0.04	3.40	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.82	122.91	-0.077%	-0.077%	-0.280%	-2.317%	0.11	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	119.01	119.11	-0.086%	-0.086%	-0.172%	-1.280%	0.21	4.08	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.04	123.19	-0.118%	-0.118%	-0.189%	-1.743%	0.31	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.67	101.88	-0.206%	-0.206%	0.640%		0.53	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.51	-0.271%	-0.271%	0.168%	0.053%	0.79	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.14	119.54	-0.334%	-0.334%	0.188%	0.316%	1.00	7.39	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.29	137.79	-0.366%	-0.366%	0.171%	-0.482%	1.17	7.69	7.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.46	110.06	-0.547%	-0.547%	0.953%	1.675%	1.66	12.42	12.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.71	97.57	-0.878%	-0.878%	1.230%		2.15	21.99	21.53

Return Price Performance			Index Price 02-Nov-2015	Previous Index Price 30-Oct-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	104.65	0.016%	0.016%	-0.018%	-4.106%	-0.18	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.34	-0.003%	-0.003%	-4.751%	-3.495%	-0.17	1.90	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.65	113.68	-0.025%	-0.025%	-3.785%	-2.505%	-0.05	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.43	117.53	-0.081%	-0.081%	-0.135%	-2.146%	0.04	3.40	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.06	123.10	-0.038%	-0.038%	-4.436%	-3.047%	0.11	3.67	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	121.45	121.51	-0.054%	-0.054%	0.167%	-1.835%	0.21	4.08	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.25	123.35	-0.084%	-0.084%	-3.734%	-2.369%	0.31	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.17	102.38	-0.199%	-0.199%	0.709%		0.53	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.60	124.90	-0.240%	-0.240%	0.449%	-0.451%	0.79	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	121.65	-0.305%	-0.305%	0.439%	-0.143%	1.00	7.39	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.75	141.21	-0.326%	-0.326%	0.516%	-1.081%	1.17	7.69	7.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.58	111.17	-0.524%	-0.524%	1.143%	2.406%	1.66	12.42	12.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.12	98.96	-0.850%	-0.850%	1.401%		2.15	21.99	21.53