

# Irish Stock Exchange Daily Bond Index Report

Tuesday 3 November, 2015

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## Bond Indices Performance

Index	Close Value 03-Nov-2015	Previous Close Value 02-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.16	119.09	0.059%	-0.16%	0.07%	-1.29%	19.16%	5.90	5.84	1.00
All Bond Index (Return)	195.53	195.40	0.068%	-0.12%	0.40%	1.76%	95.53%	5.90	5.84	1.00
Under 3 Bond Index (Clean)	93.76	93.76	0.004%	-0.04%	-0.42%	-3.16%	-6.24%	1.80	1.81	-0.11
Under 3 Bond Index (Return)	142.91	142.88	0.017%	0.01%	0.01%	0.66%	42.91%	1.80	1.81	-0.11
Under 5 Bond Index (Clean)	106.59	106.54	0.049%	-0.03%	-0.27%	-2.27%	6.59%	3.13	3.13	0.10
Under 5 Bond Index (Return)	166.92	166.82	0.060%	0.02%	0.10%	1.87%	66.92%	3.13	3.13	0.10
Under 10 Bond Index (Clean)	115.92	115.85	0.064%	-0.10%	-0.06%	-1.77%	15.92%	4.60	4.57	0.60
Under 10 Bond Index (Return)	185.35	185.21	0.074%	-0.06%	0.29%	1.36%	85.35%	4.60	4.57	0.60
5 Plus Bond Index (Clean)	128.41	128.32	0.072%	-0.34%	0.42%	-1.24%	28.41%	9.50	9.37	1.39
5 Plus Bond Index (Return)	215.04	214.87	0.078%	-0.31%	0.68%	0.66%	115.04%	9.50	9.37	1.39
10 Plus Bond Index (Clean)	132.46	132.44	0.017%	-0.65%	1.08%	-5.25%	32.46%	15.89	15.59	1.91
10 Plus Bond Index (Return)	232.86	232.81	0.023%	-0.62%	1.27%	-3.30%	132.86%	15.89	15.59	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	102.16	2.51	199	104.67	0.00	8,132	8,308	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.11	0.24	16	111.35	0.00	6,389	7,099	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.49	0.20	16	113.69	0.00	9,256	10,504	10522
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.80	1.66	138	117.46	0.00	7,700	8,917	9045
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.90	0.26	16	123.15	0.00	6,767	8,316	8333
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.09	2.45	199	121.54	0.00	11,609	13,825	14110
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.22	0.22	16	123.44	0.00	8,252	10,168	10186
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.77	0.51	233	102.28	0.00	4,863	4,948	4973
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.32	2.44	228	124.75	0.00	5,480	6,702	6836
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.28	2.14	230	121.42	0.00	8,137	9,706	9880
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.37	3.48	235	140.85	0.00	11,745	16,135	16543
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.57	1.13	172	110.70	0.00	7,928	8,686	8776
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.58	1.41	258	97.99	0.00	5,101	4,926	4998



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Nov-2015	Previous Index Price 02-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	102.16	102.17	-0.010%	-0.029%	-0.434%	-3.539%	-0.18	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.11	111.11	-0.002%	-0.045%	-0.494%	-2.753%	-0.18	1.90	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.49	113.47	0.020%	-0.037%	-0.312%	-1.876%	-0.07	2.83	2.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.80	115.78	0.017%	-0.097%	-0.462%	-1.568%	0.03	3.39	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.90	122.82	0.065%	-0.012%	-0.215%	-2.253%	0.09	3.66	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	119.09	119.01	0.071%	-0.015%	-0.101%	-1.209%	0.19	4.08	4.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.22	123.04	0.146%	0.028%	-0.043%	-1.600%	0.27	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.77	101.67	0.098%	-0.108%	0.739%		0.52	6.20	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.32	122.17	0.119%	-0.153%	0.287%	0.172%	0.77	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.28	119.14	0.115%	-0.219%	0.303%	0.431%	0.99	7.38	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.37	137.29	0.064%	-0.303%	0.236%	-0.418%	1.16	7.69	7.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.57	109.46	0.102%	-0.445%	1.056%	1.779%	1.65	12.42	12.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.58	96.71	-0.132%	-1.010%	1.096%		2.16	21.98	21.52

Return Price Performance			Index Price 03-Nov-2015	Previous Index Price 02-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	104.67	104.67	0.003%	0.019%	-0.015%	-4.103%	-0.18	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.34	0.012%	0.009%	-4.740%	-3.484%	-0.18	1.90	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.69	113.65	0.031%	0.006%	-3.755%	-2.475%	-0.07	2.83	2.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.46	117.43	0.027%	-0.054%	-0.108%	-2.119%	0.03	3.39	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.15	123.06	0.079%	0.041%	-4.361%	-2.970%	0.09	3.66	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.45	0.080%	0.026%	0.247%	-1.756%	0.19	4.08	4.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.44	123.25	0.157%	0.073%	-3.583%	-2.216%	0.27	4.55	4.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.28	102.17	0.101%	-0.099%	0.810%		0.52	6.20	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.75	124.60	0.125%	-0.115%	0.575%	-0.327%	0.77	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.42	121.28	0.120%	-0.185%	0.560%	-0.023%	0.99	7.38	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.85	140.75	0.073%	-0.254%	0.590%	-1.009%	1.16	7.69	7.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.70	110.58	0.108%	-0.417%	1.252%	2.516%	1.65	12.42	12.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.99	98.12	-0.124%	-0.973%	1.275%		2.16	21.98	21.52