

# Irish Stock Exchange Daily Bond Index Report

Wednesday 4 November, 2015

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## Bond Indices Performance

Index	Close Value 04-Nov-2015	Previous Close Value 03-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.12	119.16	-0.028%	-0.19%	0.04%	-1.32%	19.12%	5.90	5.84	1.01
All Bond Index (Return)	195.78	195.53	0.128%	0.01%	0.52%	1.89%	95.78%	5.90	5.84	1.01
Under 3 Bond Index (Clean)	93.79	93.76	0.031%	-0.01%	-0.39%	-3.13%	-6.21%	1.80	1.80	-0.13
Under 3 Bond Index (Return)	142.97	142.91	0.043%	0.05%	0.06%	0.70%	42.97%	1.80	1.80	-0.13
Under 5 Bond Index (Clean)	106.64	106.59	0.043%	0.02%	-0.23%	-2.23%	6.64%	3.13	3.13	0.09
Under 5 Bond Index (Return)	167.02	166.92	0.063%	0.08%	0.16%	1.93%	67.02%	3.13	3.13	0.09
Under 10 Bond Index (Clean)	115.93	115.92	0.011%	-0.09%	-0.05%	-1.75%	15.93%	4.60	4.57	0.59
Under 10 Bond Index (Return)	185.55	185.35	0.110%	0.05%	0.40%	1.47%	85.55%	4.60	4.57	0.59
5 Plus Bond Index (Clean)	128.25	128.41	-0.121%	-0.46%	0.30%	-1.35%	28.25%	9.50	9.37	1.40
5 Plus Bond Index (Return)	215.50	215.04	0.213%	-0.09%	0.90%	0.88%	115.50%	9.50	9.37	1.40
10 Plus Bond Index (Clean)	132.03	132.46	-0.326%	-0.97%	0.75%	-5.55%	32.03%	15.88	15.58	1.93
10 Plus Bond Index (Return)	233.49	232.86	0.273%	-0.35%	1.55%	-3.04%	133.49%	15.88	15.58	1.93

## 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	2.52	200	104.68	0.00	8,132	8,307	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.13	0.26	17	111.39	0.00	6,389	7,100	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.56	0.21	17	113.77	0.00	9,256	10,511	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.82	1.68	139	117.49	0.00	7,700	8,918	9047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.99	0.28	17	123.27	0.00	6,767	8,322	8341
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.22	2.47	200	121.68	0.00	11,609	13,840	14126
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.20	0.23	17	123.50	0.00	8,252	10,166	10191
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.70	0.51	234	102.36	0.00	4,863	4,945	4977
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.30	2.45	229	125.03	0.00	5,480	6,701	6851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.23	2.15	231	121.67	0.00	8,137	9,701	9900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.30	3.49	236	141.15	0.00	11,745	16,126	16578
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.26	1.14	173	110.90	0.00	7,928	8,662	8792
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.20	1.42	259	98.43	0.00	5,101	4,907	5020



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Nov-2015	Previous Index Price 03-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	102.16	-0.002%	-0.031%	-0.436%	-3.541%	-0.21	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.13	111.11	0.022%	-0.023%	-0.473%	-2.732%	-0.20	1.90	1.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.56	113.49	0.063%	0.026%	-0.249%	-1.814%	-0.09	2.83	2.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.82	115.80	0.015%	-0.082%	-0.447%	-1.554%	0.02	3.39	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.99	122.90	0.080%	0.068%	-0.136%	-2.175%	0.07	3.66	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	119.22	119.09	0.107%	0.092%	0.007%	-1.103%	0.16	4.08	4.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.20	123.22	-0.016%	0.012%	-0.059%	-1.616%	0.27	4.55	4.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.70	101.77	-0.064%	-0.172%	0.675%		0.53	6.19	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	122.32	-0.015%	-0.167%	0.272%	0.157%	0.77	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.28	-0.046%	-0.265%	0.256%	0.385%	0.99	7.38	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.30	137.37	-0.053%	-0.356%	0.182%	-0.471%	1.17	7.68	7.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.26	109.57	-0.287%	-0.731%	0.766%	1.486%	1.68	12.41	12.21
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.20	96.58	-0.393%	-1.399%	0.698%		2.18	21.96	21.49

Return Price Performance			Index Price 04-Nov-2015	Previous Index Price 03-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	0.011%	0.030%	-0.005%	-4.093%	-0.21	0.45	0.45
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.35	0.035%	0.044%	-4.706%	-3.450%	-0.20	1.90	1.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.77	113.69	0.075%	0.081%	-3.684%	-2.402%	-0.09	2.83	2.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.49	117.46	0.025%	-0.029%	-0.083%	-2.095%	0.02	3.39	3.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.27	123.15	0.093%	0.133%	-4.272%	-2.880%	0.07	3.66	3.66
IE0034074488	3407448	4.5 Treas Bnd 2020	121.68	121.54	0.116%	0.142%	0.363%	-1.642%	0.16	4.08	4.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.50	123.44	0.050%	0.123%	-3.534%	-2.167%	0.27	4.55	4.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.36	102.28	0.080%	-0.019%	0.891%		0.53	6.19	6.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.03	124.75	0.217%	0.102%	0.793%	-0.110%	0.77	6.51	6.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.67	121.42	0.202%	0.016%	0.763%	0.179%	0.99	7.38	7.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.15	140.85	0.209%	-0.045%	0.801%	-0.801%	1.17	7.68	7.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.90	110.70	0.175%	-0.243%	1.430%	2.696%	1.68	12.41	12.21
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.43	97.99	0.444%	-0.534%	1.725%		2.18	21.96	21.49