

Irish Stock Exchange Daily Bond Index Report

Friday 6 November, 2015

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Bond Indices Performance

Index	Close Value 06-Nov-2015	Previous Close Value 05-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.63	119.03	-0.339%	-0.61%	-0.38%	-1.73%	18.63%	5.85	5.79	1.07
All Bond Index (Return)	194.74	195.37	-0.325%	-0.53%	-0.01%	1.34%	94.74%	5.85	5.79	1.07
Under 3 Bond Index (Clean)	93.69	93.75	-0.060%	-0.12%	-0.50%	-3.23%	-6.31%	1.79	1.79	-0.10
Under 3 Bond Index (Return)	142.85	142.91	-0.048%	-0.03%	-0.03%	0.61%	42.85%	1.79	1.79	-0.10
Under 5 Bond Index (Clean)	106.44	106.57	-0.124%	-0.17%	-0.42%	-2.41%	6.44%	3.12	3.11	0.13
Under 5 Bond Index (Return)	166.74	166.92	-0.111%	-0.09%	-0.01%	1.76%	66.74%	3.12	3.11	0.13
Under 10 Bond Index (Clean)	115.59	115.87	-0.243%	-0.38%	-0.34%	-2.04%	15.59%	4.58	4.55	0.65
Under 10 Bond Index (Return)	184.89	185.32	-0.230%	-0.31%	0.04%	1.10%	84.89%	4.58	4.55	0.65
5 Plus Bond Index (Clean)	127.33	128.13	-0.622%	-1.18%	-0.42%	-2.06%	27.33%	9.45	9.31	1.47
5 Plus Bond Index (Return)	213.32	214.61	-0.604%	-1.10%	-0.12%	-0.14%	113.32%	9.45	9.31	1.47
10 Plus Bond Index (Clean)	130.24	131.66	-1.078%	-2.32%	-0.61%	-6.83%	30.24%	15.80	15.49	2.01
10 Plus Bond Index (Return)	229.04	231.49	-1.059%	-2.25%	-0.39%	-4.89%	129.04%	15.80	15.49	2.01

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	102.11	2.55	202	104.65	0.00	8,132	8,303	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.00	0.29	19	111.29	0.00	6,389	7,092	7110
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.39	0.23	19	113.62	0.00	9,256	10,494	10516
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.58	1.70	141	117.28	0.00	7,700	8,900	9031
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.70	0.31	19	123.01	0.00	6,767	8,302	8323
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.91	2.49	202	121.40	0.00	11,609	13,804	14093
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.92	0.26	19	123.18	0.00	8,252	10,144	10165
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.37	0.52	236	101.89	0.00	4,863	4,929	4954
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.81	2.47	231	124.28	0.00	5,480	6,674	6810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	2.17	233	120.83	0.00	8,137	9,655	9832
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.51	3.52	238	140.03	0.00	11,745	16,033	16447
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.16	1.15	175	109.31	0.00	7,928	8,574	8666
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.31	1.43	261	95.74	0.00	5,101	4,810	4883

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Bond Index Constituent

Clean Price Performance			Index Price 06-Nov-2015	Previous Index Price 05-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	102.11	102.12	-0.013%	-0.083%	-0.487%	-3.591%	-0.21	0.44	0.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.00	111.07	-0.063%	-0.139%	-0.588%	-2.845%	-0.17	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.39	113.49	-0.095%	-0.128%	-0.402%	-1.965%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.58	115.73	-0.124%	-0.282%	-0.646%	-1.751%	0.07	3.38	3.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.70	122.88	-0.144%	-0.172%	-0.375%	-2.410%	0.12	3.65	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	118.91	119.14	-0.192%	-0.168%	-0.253%	-1.360%	0.21	4.07	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.92	123.14	-0.179%	-0.213%	-0.284%	-1.837%	0.31	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.37	101.65	-0.275%	-0.493%	0.351%		0.58	6.18	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.81	122.31	-0.409%	-0.569%	-0.131%	-0.246%	0.83	6.50	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	119.21	-0.461%	-0.738%	-0.219%	-0.091%	1.05	7.37	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.51	137.24	-0.532%	-0.933%	-0.398%	-1.047%	1.24	7.67	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.16	109.12	-0.887%	-1.731%	-0.249%	0.464%	1.76	12.39	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.31	95.66	-1.416%	-3.341%	-1.285%		2.27	21.86	21.38

Return Price Performance			Index Price 06-Nov-2015	Previous Index Price 05-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	104.65	104.65	0.000%	0.003%	-0.032%	-4.118%	-0.21	0.44	0.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.29	111.34	-0.049%	-0.045%	-4.791%	-3.536%	-0.17	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.62	113.72	-0.084%	-0.052%	-3.811%	-2.532%	-0.05	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.28	117.42	-0.112%	-0.206%	-0.260%	-2.268%	0.07	3.38	3.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.01	123.17	-0.131%	-0.080%	-4.476%	-3.088%	0.12	3.65	3.65
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.62	-0.178%	-0.094%	0.127%	-1.874%	0.21	4.07	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.18	123.39	-0.168%	-0.135%	-3.783%	-2.418%	0.31	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.89	102.17	-0.272%	-0.476%	0.430%		0.58	6.18	6.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.28	124.77	-0.393%	-0.498%	0.189%	-0.709%	0.83	6.50	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.83	121.37	-0.446%	-0.672%	0.070%	-0.510%	1.05	7.37	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.03	140.74	-0.508%	-0.837%	0.001%	-1.588%	1.24	7.67	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.31	110.27	-0.872%	-1.672%	-0.024%	1.224%	1.76	12.39	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.74	97.09	-1.391%	-3.256%	-1.059%		2.27	21.86	21.38