

# Irish Stock Exchange Daily Bond Index Report

Tuesday 10 November, 2015

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## Bond Indices Performance

Index	Close Value 10-Nov-2015	Previous Close Value 09-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.74	118.43	0.258%	-0.51%	-0.28%	-1.64%	18.74%	5.84	5.78	1.05
All Bond Index (Return)	194.99	194.48	0.264%	-0.40%	0.12%	1.48%	94.99%	5.84	5.78	1.05
Under 3 Bond Index (Clean)	93.74	93.69	0.046%	-0.07%	-0.45%	-3.18%	-6.26%	1.79	1.79	-0.14
Under 3 Bond Index (Return)	142.99	142.90	0.057%	0.07%	0.07%	0.71%	42.99%	1.79	1.79	-0.14
Under 5 Bond Index (Clean)	106.56	106.44	0.114%	-0.05%	-0.30%	-2.29%	6.56%	3.11	3.11	0.09
Under 5 Bond Index (Return)	167.01	166.80	0.124%	0.07%	0.15%	1.93%	67.01%	3.11	3.11	0.09
Under 10 Bond Index (Clean)	115.78	115.53	0.216%	-0.22%	-0.17%	-1.88%	15.78%	4.58	4.55	0.61
Under 10 Bond Index (Return)	185.27	184.85	0.223%	-0.10%	0.25%	1.31%	85.27%	4.58	4.55	0.61
5 Plus Bond Index (Clean)	127.41	126.84	0.449%	-1.11%	-0.36%	-2.00%	27.41%	9.42	9.29	1.46
5 Plus Bond Index (Return)	213.51	212.56	0.448%	-1.01%	-0.03%	-0.05%	113.51%	9.42	9.29	1.46
10 Plus Bond Index (Clean)	129.65	128.89	0.586%	-2.76%	-1.06%	-7.26%	29.65%	15.76	15.44	2.04
10 Plus Bond Index (Return)	228.07	226.74	0.584%	-2.67%	-0.81%	-5.29%	128.07%	15.76	15.44	2.04

## 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	102.08	2.60	206	104.68	0.00	8,132	8,301	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.04	0.35	23	111.39	0.00	6,389	7,095	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.28	23	113.80	0.00	9,256	10,507	10533
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.72	1.75	145	117.47	0.00	7,700	8,911	9045
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.88	0.37	23	123.25	0.00	6,767	8,315	8340
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.08	2.54	206	121.62	0.00	11,609	13,824	14119
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.21	0.32	23	123.53	0.00	8,252	10,168	10194
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.73	0.53	240	102.25	0.00	4,863	4,946	4972
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.07	2.51	235	124.58	0.00	5,480	6,689	6827
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.91	2.21	237	121.12	0.00	8,137	9,675	9855
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.85	3.58	242	140.43	0.00	11,745	16,073	16493
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.08	1.18	179	109.26	0.00	7,928	8,569	8662
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.23	1.45	265	94.68	0.00	5,101	4,755	4829



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Nov-2015	Previous Index Price 09-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	102.08	102.09	-0.007%	-0.105%	-0.509%	-3.612%	-0.21	0.43	0.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.04	111.01	0.030%	-0.106%	-0.555%	-2.812%	-0.20	1.88	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.41	0.099%	-0.009%	-0.284%	-1.849%	-0.10	2.81	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.72	115.60	0.102%	-0.164%	-0.529%	-1.635%	0.03	3.37	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.88	122.71	0.139%	-0.026%	-0.229%	-2.267%	0.07	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	119.08	118.89	0.160%	-0.021%	-0.107%	-1.215%	0.17	4.06	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.21	122.95	0.216%	0.023%	-0.049%	-1.605%	0.26	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.73	101.40	0.325%	-0.147%	0.700%		0.52	6.18	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	121.67	0.330%	-0.353%	0.085%	-0.029%	0.80	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.91	118.44	0.393%	-0.530%	-0.010%	0.118%	1.03	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.85	136.23	0.455%	-0.686%	-0.150%	-0.801%	1.20	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.08	107.43	0.613%	-1.796%	-0.315%	0.398%	1.76	12.38	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.23	92.73	0.537%	-4.448%	-2.416%		2.32	21.81	21.31

Return Price Performance			Index Price 10-Nov-2015	Previous Index Price 09-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%	0.030%	-0.005%	-4.093%	-0.21	0.43	0.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.34	0.043%	0.043%	-4.707%	-3.451%	-0.20	1.88	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.80	113.68	0.110%	0.111%	-3.655%	-2.373%	-0.10	2.81	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.47	117.34	0.111%	-0.049%	-0.103%	-2.114%	0.03	3.37	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.25	123.06	0.151%	0.119%	-4.286%	-2.895%	0.07	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	121.62	121.42	0.167%	0.091%	0.313%	-1.692%	0.17	4.06	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.53	123.25	0.227%	0.145%	-3.513%	-2.145%	0.26	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.25	101.92	0.326%	-0.123%	0.786%		0.52	6.18	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.58	124.17	0.333%	-0.252%	0.437%	-0.463%	0.80	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.12	120.64	0.394%	-0.437%	0.306%	-0.275%	1.03	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.43	139.79	0.454%	-0.555%	0.286%	-1.307%	1.20	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.26	108.60	0.612%	-1.714%	-0.066%	1.182%	1.76	12.38	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.68	94.17	0.534%	-4.325%	-2.153%		2.32	21.81	21.31