

# Irish Stock Exchange Daily Bond Index Report

Friday 13 November, 2015

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## Bond Indices Performance

Index	Close Value 13-Nov-2015	Previous Close Value 12-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.25	119.01	0.207%	-0.08%	0.15%	-1.21%	19.25%	5.86	5.80	0.97
All Bond Index (Return)	195.89	195.47	0.214%	0.06%	0.58%	1.94%	95.89%	5.86	5.80	0.97
Under 3 Bond Index (Clean)	93.70	93.69	0.011%	-0.10%	-0.48%	-3.22%	-6.30%	1.77	1.77	-0.15
Under 3 Bond Index (Return)	142.99	142.95	0.022%	0.07%	0.07%	0.71%	42.99%	1.77	1.77	-0.15
Under 5 Bond Index (Clean)	106.61	106.55	0.060%	0.00%	-0.25%	-2.25%	6.61%	3.10	3.10	0.06
Under 5 Bond Index (Return)	167.14	167.02	0.071%	0.15%	0.23%	2.01%	67.14%	3.10	3.10	0.06
Under 10 Bond Index (Clean)	116.10	115.95	0.133%	0.06%	0.10%	-1.61%	16.10%	4.57	4.55	0.54
Under 10 Bond Index (Return)	185.82	185.56	0.142%	0.20%	0.55%	1.62%	85.82%	4.57	4.55	0.54
5 Plus Bond Index (Clean)	128.62	128.11	0.400%	-0.18%	0.59%	-1.07%	28.62%	9.45	9.32	1.36
5 Plus Bond Index (Return)	215.55	214.69	0.401%	-0.07%	0.92%	0.90%	115.55%	9.45	9.32	1.36
10 Plus Bond Index (Clean)	131.84	130.82	0.782%	-1.11%	0.62%	-5.68%	31.84%	15.80	15.51	1.93
10 Plus Bond Index (Return)	231.93	230.14	0.778%	-1.02%	0.87%	-3.69%	131.93%	15.80	15.51	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	102.03	2.63	209	104.66	0.00	8,132	8,297	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.97	0.39	26	111.36	0.00	6,389	7,090	7115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.32	26	113.84	0.00	9,256	10,507	10537
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.78	1.78	148	117.57	0.00	7,700	8,915	9053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.93	0.42	26	123.35	0.00	6,767	8,318	8346
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.24	2.58	209	121.82	0.00	11,609	13,842	14141
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.39	0.36	26	123.74	0.00	8,252	10,182	10211
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.09	0.53	243	102.62	0.00	4,863	4,964	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.75	2.54	238	125.29	0.00	5,480	6,726	6865
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.77	2.24	240	122.01	0.00	8,137	9,746	9928
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.95	3.63	245	141.58	0.00	11,745	16,203	16628
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.62	1.20	182	110.82	0.00	7,928	8,690	8785
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.27	1.47	268	96.74	0.00	5,101	4,859	4934



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Nov-2015	Previous Index Price 12-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	102.03	102.04	-0.010%	-0.161%	-0.565%	-3.666%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.97	110.98	-0.006%	-0.171%	-0.620%	-2.875%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.48	0.038%	-0.009%	-0.284%	-1.849%	-0.12	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.78	115.73	0.050%	-0.110%	-0.474%	-1.581%	0.00	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	122.85	0.065%	0.015%	-0.188%	-2.227%	0.04	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.24	119.13	0.097%	0.111%	0.025%	-1.085%	0.13	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.39	123.21	0.140%	0.162%	0.091%	-1.468%	0.22	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.09	101.93	0.152%	0.206%	1.056%		0.47	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.75	122.53	0.184%	0.200%	0.641%	0.526%	0.71	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.45	0.270%	0.191%	0.715%	0.844%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.95	137.50	0.327%	0.116%	0.657%	0.000%	1.09	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	108.92	0.645%	-0.402%	1.100%	1.823%	1.65	12.39	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.27	94.30	1.027%	-2.354%	-0.277%		2.22	21.89	21.41

Return Price Performance			Index Price 13-Nov-2015	Previous Index Price 12-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	104.66	104.66	0.003%	0.011%	-0.024%	-4.111%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.36	111.35	0.007%	0.019%	-4.730%	-3.474%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.84	113.79	0.049%	0.143%	-3.623%	-2.341%	-0.12	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	117.50	0.060%	0.036%	-0.019%	-2.032%	0.00	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.35	123.25	0.078%	0.198%	-4.210%	-2.817%	0.04	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	121.82	121.69	0.105%	0.251%	0.473%	-1.535%	0.13	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.74	123.56	0.151%	0.318%	-3.347%	-1.976%	0.22	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.62	102.46	0.154%	0.235%	1.147%		0.47	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.29	125.06	0.189%	0.316%	1.009%	0.104%	0.71	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.01	121.67	0.273%	0.295%	1.044%	0.458%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.58	141.11	0.330%	0.260%	1.108%	-0.499%	1.09	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.82	110.11	0.645%	-0.315%	1.356%	2.622%	1.65	12.39	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.74	95.76	1.016%	-2.244%	-0.025%		2.22	21.89	21.41