

# Irish Stock Exchange Daily Bond Index Report

Tuesday 13 October, 2015

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## Bond Indices Performance

Index	Close Value 13-Oct-2015	Previous Close Value 12-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.18	119.26	-0.062%	0.09%	0.09%	-1.27%	19.18%	5.87	5.81	1.02
All Bond Index (Return)	195.18	195.28	-0.051%	0.21%	0.21%	1.57%	95.18%	5.87	5.81	1.02
Under 3 Bond Index (Clean)	93.97	93.99	-0.012%	-0.19%	-0.19%	-2.94%	-6.03%	1.14	1.15	-0.17
Under 3 Bond Index (Return)	142.85	142.85	0.001%	-0.03%	-0.03%	0.62%	42.85%	1.14	1.15	-0.17
Under 5 Bond Index (Clean)	106.73	106.74	-0.009%	-0.14%	-0.14%	-2.14%	6.73%	2.88	2.88	0.08
Under 5 Bond Index (Return)	166.77	166.77	0.002%	0.01%	0.01%	1.78%	66.77%	2.88	2.88	0.08
Under 10 Bond Index (Clean)	116.00	116.04	-0.036%	0.01%	0.01%	-1.69%	16.00%	4.59	4.56	0.62
Under 10 Bond Index (Return)	185.08	185.13	-0.025%	0.15%	0.15%	1.21%	85.08%	4.59	4.56	0.62
5 Plus Bond Index (Clean)	128.27	128.41	-0.111%	0.31%	0.31%	-1.34%	28.27%	8.69	8.57	1.32
5 Plus Bond Index (Return)	214.46	214.68	-0.101%	0.41%	0.41%	0.39%	114.46%	8.69	8.57	1.32
10 Plus Bond Index (Clean)	132.00	132.35	-0.262%	0.74%	0.74%	-5.57%	32.00%	15.94	15.64	1.93
10 Plus Bond Index (Return)	231.79	232.38	-0.253%	0.81%	0.81%	-3.75%	131.79%	15.94	15.64	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	102.43	2.24	178	104.67	0.00	8,132	8,330	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.42	5.43	360	116.84	0.00	6,389	7,119	7465
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.58	4.44	360	118.02	0.00	9,256	10,512	10923
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.02	1.41	117	117.43	0.00	7,700	8,933	9042
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.01	5.82	360	128.83	0.00	6,767	8,324	8717
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.28	2.20	178	121.48	0.00	11,609	13,847	14102
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.25	4.93	360	128.18	0.00	8,252	10,170	10577
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.28	0.47	212	101.74	0.00	4,863	4,925	4947
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.20	2.21	207	124.41	0.00	5,480	6,696	6817
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.23	1.95	209	121.18	0.00	8,137	9,702	9860
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.46	3.17	214	140.62	0.00	11,745	16,145	16516
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.10	0.99	151	110.09	0.00	7,928	8,649	8728
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.40	1.30	237	97.70	0.00	5,086	4,902	4968



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Oct-2015	Previous Index Price 12-Oct-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	102.43	102.44	-0.010%	-0.171%	-0.171%	-3.284%	-0.17	0.51	0.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.42	111.43	-0.013%	-0.219%	-0.219%	-2.484%	-0.17	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.58	113.60	-0.016%	-0.231%	-0.231%	-1.797%	-0.01	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.02	116.03	-0.010%	-0.272%	-0.272%	-1.381%	0.04	3.45	3.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.01	122.98	0.024%	-0.122%	-0.122%	-2.162%	0.14	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.28	119.31	-0.023%	0.061%	0.061%	-1.049%	0.20	4.14	4.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.25	123.30	-0.041%	-0.020%	-0.020%	-1.577%	0.31	4.43	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.28	101.36	-0.084%	0.257%	0.257%		0.60	6.25	6.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.20	122.33	-0.102%	0.190%	0.190%	0.075%	0.81	6.57	6.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.31	-0.065%	0.259%	0.259%	0.387%	1.01	7.44	7.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.46	137.55	-0.069%	0.296%	0.296%	-0.359%	1.17	7.74	7.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.10	109.31	-0.197%	0.621%	0.621%	1.340%	1.69	12.47	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.40	96.77	-0.377%	0.908%	0.908%		2.17	22.03	21.56

Return Price Performance			Index Price 13-Oct-2015	Previous Index Price 12-Oct-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	0.002%	-0.011%	-0.011%	-4.098%	-0.17	0.51	0.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.84	116.84	0.000%	-0.042%	-0.042%	1.276%	-0.17	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.02	118.02	-0.005%	-0.087%	-0.087%	1.242%	-0.01	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.43	117.43	0.000%	-0.137%	-0.137%	-2.147%	0.04	3.45	3.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.83	128.78	0.036%	0.047%	0.047%	1.501%	0.14	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	121.48	121.49	-0.012%	0.193%	0.193%	-1.809%	0.20	4.14	4.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.18	128.22	-0.028%	0.120%	0.120%	1.540%	0.31	4.43	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.74	101.83	-0.081%	0.285%	0.285%		0.60	6.25	6.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.41	124.53	-0.092%	0.299%	0.299%	-0.600%	0.81	6.57	6.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.18	121.24	-0.056%	0.355%	0.355%	-0.226%	1.01	7.44	7.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.62	140.70	-0.057%	0.426%	0.426%	-1.169%	1.17	7.74	7.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.09	110.30	-0.189%	0.694%	0.694%	1.951%	1.69	12.47	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.70	98.06	-0.366%	0.970%	0.970%		2.17	22.03	21.56