

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 October, 2015

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## Bond Indices Performance

Index	Close Value 15-Oct-2015	Previous Close Value 14-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.27	119.32	-0.048%	0.16%	0.16%	-1.20%	19.27%	5.91	5.85	1.00
All Bond Index (Return)	195.35	195.42	-0.036%	0.30%	0.30%	1.66%	95.35%	5.91	5.85	1.00
Under 3 Bond Index (Clean)	93.92	93.96	-0.043%	-0.25%	-0.25%	-2.99%	-6.08%	1.18	1.18	-0.17
Under 3 Bond Index (Return)	142.81	142.85	-0.029%	-0.06%	-0.06%	0.59%	42.81%	1.18	1.18	-0.17
Under 5 Bond Index (Clean)	106.73	106.77	-0.044%	-0.15%	-0.15%	-2.15%	6.73%	2.93	2.92	0.07
Under 5 Bond Index (Return)	166.79	166.85	-0.032%	0.02%	0.02%	1.79%	66.79%	2.93	2.92	0.07
Under 10 Bond Index (Clean)	116.03	116.09	-0.055%	0.04%	0.04%	-1.67%	16.03%	4.63	4.60	0.61
Under 10 Bond Index (Return)	185.16	185.24	-0.043%	0.19%	0.19%	1.25%	85.16%	4.63	4.60	0.61
5 Plus Bond Index (Clean)	128.45	128.51	-0.051%	0.45%	0.45%	-1.21%	28.45%	8.71	8.60	1.30
5 Plus Bond Index (Return)	214.79	214.87	-0.041%	0.57%	0.57%	0.55%	114.79%	8.71	8.60	1.30
10 Plus Bond Index (Clean)	132.55	132.54	0.011%	1.15%	1.15%	-5.18%	32.55%	15.95	15.65	1.90
10 Plus Bond Index (Return)	232.77	232.73	0.016%	1.23%	1.23%	-3.34%	132.77%	15.95	15.65	1.90

## 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	102.37	2.27	180	104.64	0.00	8,132	8,325	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.36	5.46	362	116.81	0.00	6,389	7,115	7463
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.58	4.46	362	118.04	0.00	9,256	10,512	10926
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.02	1.44	119	117.46	0.00	7,700	8,934	9044
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.01	5.85	362	128.86	0.00	6,767	8,324	8720
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.32	2.22	180	121.54	0.00	11,609	13,851	14109
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.27	4.96	362	128.23	0.00	8,252	10,172	10581
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.44	0.47	214	101.91	0.00	4,863	4,932	4955
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.29	2.23	209	124.52	0.00	5,480	6,701	6823
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.29	1.97	211	121.26	0.00	8,137	9,707	9866
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.54	3.20	216	140.73	0.00	11,745	16,154	16530
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.44	1.01	153	110.44	0.00	7,928	8,676	8756
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.97	1.31	239	98.28	0.00	5,101	4,932	4998



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Oct-2015	Previous Index Price 14-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	102.37	102.41	-0.041%	-0.231%	-0.231%	-3.343%	-0.15	0.50	0.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.36	111.41	-0.045%	-0.273%	-0.273%	-2.536%	-0.17	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.58	113.60	-0.019%	-0.231%	-0.231%	-1.797%	-0.03	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.02	116.06	-0.034%	-0.271%	-0.271%	-1.380%	0.03	3.44	3.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.01	123.09	-0.062%	-0.120%	-0.120%	-2.160%	0.13	3.71	3.71
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.39	-0.060%	0.091%	0.091%	-1.020%	0.18	4.13	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.27	123.37	-0.085%	-0.004%	-0.004%	-1.561%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.44	101.43	0.005%	0.416%	0.416%		0.57	6.24	6.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	122.35	-0.056%	0.260%	0.260%	0.145%	0.79	6.56	6.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.29	119.37	-0.065%	0.311%	0.311%	0.440%	1.00	7.43	7.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.54	137.66	-0.085%	0.356%	0.356%	-0.299%	1.16	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.44	109.43	0.007%	0.934%	0.934%	1.656%	1.67	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.97	96.96	0.015%	1.507%	1.507%		2.14	22.05	21.58

Return Price Performance			Index Price 15-Oct-2015	Previous Index Price 14-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	104.64	104.67	-0.029%	-0.046%	-0.046%	-4.132%	-0.15	0.50	0.50
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.81	116.85	-0.030%	-0.068%	-0.068%	1.250%	-0.17	1.95	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	118.04	118.05	-0.008%	-0.066%	-0.066%	1.264%	-0.03	2.88	2.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.46	117.48	-0.023%	-0.114%	-0.114%	-2.125%	0.03	3.44	3.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.86	128.92	-0.046%	0.074%	0.074%	1.528%	0.13	3.71	3.71
IE0034074488	3407448	4.5 Treas Bnd 2020	121.54	121.60	-0.049%	0.242%	0.242%	-1.761%	0.18	4.13	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.23	128.32	-0.071%	0.157%	0.157%	1.577%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.91	101.90	0.007%	0.447%	0.447%		0.57	6.24	6.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.52	124.58	-0.046%	0.385%	0.385%	-0.515%	0.79	6.56	6.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.26	121.32	-0.057%	0.422%	0.422%	-0.161%	1.00	7.43	7.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.73	140.84	-0.072%	0.507%	0.507%	-1.090%	1.16	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.44	110.43	0.014%	1.017%	1.017%	2.278%	1.67	12.46	12.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.28	98.26	0.021%	1.574%	1.574%		2.14	22.05	21.58