

Irish Stock Exchange Daily Bond Index Report

Monday 19 October, 2015

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Bond Indices Performance

Index	Close Value 19-Oct-2015	Previous Close Value 16-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.26	119.29	-0.020%	0.16%	0.16%	-1.20%	19.26%	5.90	5.85	1.00
All Bond Index (Return)	195.42	195.40	0.009%	0.34%	0.34%	1.70%	95.42%	5.90	5.85	1.00
Under 3 Bond Index (Clean)	93.89	93.91	-0.020%	-0.28%	-0.28%	-3.02%	-6.11%	1.86	1.86	-0.08
Under 3 Bond Index (Return)	142.85	142.81	0.023%	-0.03%	-0.03%	0.61%	42.85%	1.86	1.86	-0.08
Under 5 Bond Index (Clean)	106.73	106.72	0.007%	-0.14%	-0.14%	-2.14%	6.73%	2.92	2.92	0.06
Under 5 Bond Index (Return)	166.87	166.80	0.040%	0.07%	0.07%	1.84%	66.87%	2.92	2.92	0.06
Under 10 Bond Index (Clean)	116.04	116.05	-0.002%	0.05%	0.05%	-1.66%	16.04%	4.62	4.59	0.60
Under 10 Bond Index (Return)	185.26	185.21	0.029%	0.24%	0.24%	1.31%	85.26%	4.62	4.59	0.60
5 Plus Bond Index (Clean)	128.43	128.50	-0.054%	0.44%	0.44%	-1.22%	28.43%	9.55	9.42	1.40
5 Plus Bond Index (Return)	214.82	214.89	-0.030%	0.58%	0.58%	0.56%	114.82%	9.55	9.42	1.40
10 Plus Bond Index (Clean)	132.40	132.62	-0.164%	1.04%	1.04%	-5.29%	32.40%	15.94	15.64	1.91
10 Plus Bond Index (Return)	232.56	232.90	-0.145%	1.14%	1.14%	-3.43%	132.56%	15.94	15.64	1.91

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	102.34	2.32	184	104.66	0.00	8,132	8,322	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.32	0.02	1	111.34	5.50	6,389	7,112	7465
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.57	0.01	1	113.58	4.50	9,256	10,511	10929
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.01	1.48	123	117.50	0.00	7,700	8,933	9047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.00	0.02	1	123.02	5.90	6,767	8,323	8723
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.39	2.27	184	121.66	0.00	11,609	13,860	14123
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.27	0.01	1	123.28	5.00	8,252	10,172	10586
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.46	0.48	218	101.93	0.00	4,863	4,933	4956
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.33	2.28	213	124.61	0.00	5,480	6,703	6828
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.31	2.00	215	121.31	0.00	8,137	9,708	9871
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.60	3.26	220	140.85	0.00	11,745	16,161	16543
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.37	1.03	157	110.41	0.00	7,928	8,671	8753
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.77	1.33	243	98.10	0.00	5,101	4,936	5004

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Bond Index Constituent

Clean Price Performance			Index Price 19-Oct-2015	Previous Index Price 16-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	102.34	102.37	-0.024%	-0.258%	-0.258%	-3.369%	-0.15	0.49	0.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	111.34	-0.016%	-0.304%	-0.304%	-2.567%	-0.17	1.94	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.57	113.57	0.000%	-0.242%	-0.242%	-1.807%	-0.03	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.01	116.03	-0.011%	-0.278%	-0.278%	-1.386%	0.02	3.43	3.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.00	122.99	0.006%	-0.130%	-0.130%	-2.170%	0.12	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.32	0.057%	0.151%	0.151%	-0.961%	0.16	4.12	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.27	123.27	-0.002%	-0.002%	-0.002%	-1.560%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.46	101.45	0.002%	0.433%	0.433%		0.57	6.24	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.33	122.31	0.016%	0.297%	0.297%	0.182%	0.79	6.55	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.31	119.36	-0.044%	0.326%	0.326%	0.455%	0.99	7.43	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.60	137.62	-0.015%	0.398%	0.398%	-0.257%	1.15	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.37	109.51	-0.122%	0.874%	0.874%	1.596%	1.67	12.46	12.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.77	97.00	-0.237%	1.295%	1.295%		2.15	22.03	21.57

Return Price Performance			Index Price 19-Oct-2015	Previous Index Price 16-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	104.66	104.65	0.012%	-0.024%	-0.024%	-4.111%	-0.15	0.49	0.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	116.81	-4.685%	-4.752%	-4.752%	-3.496%	-0.17	1.94	1.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.58	118.04	-3.781%	-3.844%	-3.844%	-2.565%	-0.03	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.50	117.47	0.020%	-0.080%	-0.080%	-2.092%	0.02	3.43	3.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.02	128.86	-4.536%	-4.468%	-4.468%	-3.079%	0.12	3.71	3.70
IE0034074488	3407448	4.5 Treas Bnd 2020	121.66	121.55	0.086%	0.341%	0.341%	-1.663%	0.16	4.12	4.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.28	128.25	-3.869%	-3.704%	-3.704%	-2.338%	0.30	4.59	4.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.93	101.92	0.009%	0.472%	0.472%		0.57	6.24	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.61	124.55	0.042%	0.455%	0.455%	-0.445%	0.79	6.55	6.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	121.34	-0.020%	0.468%	0.468%	-0.114%	0.99	7.43	7.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.85	140.83	0.018%	0.590%	0.590%	-1.009%	1.15	7.73	7.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.41	110.52	-0.104%	0.981%	0.981%	2.242%	1.67	12.46	12.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.10	98.32	-0.217%	1.387%	1.387%		2.15	22.03	21.57