

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 October, 2015

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Bond Indices Performance

Index	Close Value 21-Oct-2015	Previous Close Value 20-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.08	118.86	0.184%	0.01%	0.01%	-1.35%	19.08%	5.93	5.87	1.03
All Bond Index (Return)	195.17	194.79	0.192%	0.21%	0.21%	1.57%	95.17%	5.93	5.87	1.03
Under 3 Bond Index (Clean)	93.85	93.86	-0.007%	-0.33%	-0.33%	-3.07%	-6.15%	1.84	1.84	-0.07
Under 3 Bond Index (Return)	142.81	142.81	0.004%	-0.05%	-0.05%	0.59%	42.81%	1.84	1.84	-0.07
Under 5 Bond Index (Clean)	106.66	106.61	0.047%	-0.21%	-0.21%	-2.20%	6.66%	3.17	3.16	0.13
Under 5 Bond Index (Return)	166.78	166.69	0.058%	0.02%	0.02%	1.79%	66.78%	3.17	3.16	0.13
Under 10 Bond Index (Clean)	115.89	115.76	0.111%	-0.08%	-0.08%	-1.79%	15.89%	4.63	4.60	0.63
Under 10 Bond Index (Return)	185.06	184.84	0.120%	0.13%	0.13%	1.20%	85.06%	4.63	4.60	0.63
5 Plus Bond Index (Clean)	128.11	127.64	0.367%	0.19%	0.19%	-1.46%	28.11%	9.54	9.41	1.42
5 Plus Bond Index (Return)	214.33	213.55	0.369%	0.35%	0.35%	0.34%	114.33%	9.54	9.41	1.42
10 Plus Bond Index (Clean)	132.00	131.01	0.753%	0.73%	0.73%	-5.57%	32.00%	15.93	15.63	1.93
10 Plus Bond Index (Return)	231.89	230.16	0.751%	0.85%	0.85%	-3.71%	131.89%	15.93	15.63	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	102.32	2.34	186	104.66	0.00	8,132	8,320	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.26	0.05	3	111.31	0.00	6,389	7,109	7111
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.50	0.04	3	113.54	0.00	9,256	10,505	10508
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.90	1.51	125	117.41	0.00	7,700	8,924	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.88	0.05	3	122.93	0.00	6,767	8,315	8318
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.27	2.29	186	121.57	0.00	11,609	13,846	14112
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.16	0.04	3	123.20	0.00	8,252	10,163	10166
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.44	0.48	220	101.92	0.00	4,863	4,932	4956
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.07	2.30	215	124.37	0.00	5,480	6,689	6815
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.02	2.02	217	121.04	0.00	8,137	9,684	9849
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.21	3.28	222	140.49	0.00	11,745	16,115	16501
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.02	1.05	159	110.07	0.00	7,928	8,643	8726
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.51	1.34	245	97.85	0.00	5,101	4,922	4991

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Bond Index Constituent

Clean Price Performance			Index Price 21-Oct-2015	Previous Index Price 20-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	102.32	102.34	-0.024%	-0.283%	-0.283%	-3.393%	-0.15	0.49	0.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.26	111.29	-0.025%	-0.358%	-0.358%	-2.620%	-0.16	1.94	1.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.50	113.48	0.019%	-0.303%	-0.303%	-1.868%	-0.02	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.90	115.85	0.041%	-0.376%	-0.376%	-1.483%	0.04	3.43	3.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.88	122.81	0.055%	-0.229%	-0.229%	-2.267%	0.14	3.70	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	119.27	119.16	0.092%	0.053%	0.053%	-1.058%	0.18	4.12	4.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.16	123.01	0.119%	-0.093%	-0.093%	-1.649%	0.31	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.44	101.21	0.227%	0.416%	0.416%		0.57	6.23	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	121.86	0.172%	0.084%	0.084%	-0.031%	0.82	6.55	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.02	118.75	0.223%	0.082%	0.082%	0.210%	1.03	7.42	7.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.21	136.86	0.254%	0.113%	0.113%	-0.540%	1.19	7.72	7.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.02	108.44	0.539%	0.549%	0.549%	1.268%	1.70	12.45	12.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.51	95.43	1.132%	1.023%	1.023%		2.16	22.01	21.55

Return Price Performance			Index Price 21-Oct-2015	Previous Index Price 20-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	104.67	-0.012%	-0.024%	-0.024%	-4.111%	-0.15	0.49	0.49
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.31	111.32	-0.012%	-4.777%	-4.777%	-3.522%	-0.16	1.94	1.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.54	113.50	0.029%	-3.882%	-3.882%	-2.604%	-0.02	2.87	2.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.41	117.35	0.051%	-0.156%	-0.156%	-2.167%	0.04	3.43	3.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	122.84	0.068%	-4.538%	-4.538%	-3.150%	0.14	3.70	3.69
IE0034074488	3407448	4.5 Treas Bnd 2020	121.57	121.44	0.100%	0.266%	0.266%	-1.738%	0.18	4.12	4.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.20	123.04	0.130%	-3.770%	-3.770%	-2.406%	0.31	4.58	4.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.92	101.69	0.228%	0.459%	0.459%		0.57	6.23	6.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.37	124.15	0.177%	0.263%	0.263%	-0.636%	0.82	6.55	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.04	120.77	0.227%	0.243%	0.243%	-0.338%	1.03	7.42	7.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.49	140.13	0.258%	0.332%	0.332%	-1.262%	1.19	7.72	7.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.07	109.47	0.540%	0.670%	0.670%	1.927%	1.70	12.45	12.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.85	96.77	1.121%	1.129%	1.129%		2.16	22.01	21.55