

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 October, 2015

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Bond Indices Performance

Index	Close Value 28-Oct-2015	Previous Close Value 27-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.93	119.94	-0.007%	0.72%	0.72%	-0.65%	19.93%	5.95	5.90	0.91
All Bond Index (Return)	196.67	196.66	0.003%	0.98%	0.98%	2.35%	96.67%	5.95	5.90	0.91
Under 3 Bond Index (Clean)	93.91	93.93	-0.013%	-0.26%	-0.26%	-3.00%	-6.09%	1.82	1.82	-0.15
Under 3 Bond Index (Return)	143.03	143.03	-0.001%	0.10%	0.10%	0.74%	43.03%	1.82	1.82	-0.15
Under 5 Bond Index (Clean)	106.89	106.91	-0.015%	0.01%	0.01%	-1.99%	6.89%	3.15	3.15	0.04
Under 5 Bond Index (Return)	167.27	167.28	-0.004%	0.31%	0.31%	2.09%	67.27%	3.15	3.15	0.04
Under 10 Bond Index (Clean)	116.46	116.47	-0.010%	0.41%	0.41%	-1.31%	16.46%	4.62	4.60	0.51
Under 10 Bond Index (Return)	186.09	186.09	0.000%	0.69%	0.69%	1.76%	86.09%	4.62	4.60	0.51
5 Plus Bond Index (Clean)	129.85	129.85	0.004%	1.55%	1.55%	-0.12%	29.85%	9.57	9.45	1.28
5 Plus Bond Index (Return)	217.31	217.29	0.012%	1.75%	1.75%	1.73%	117.31%	9.57	9.45	1.28
10 Plus Bond Index (Clean)	135.16	135.14	0.021%	3.15%	3.15%	-3.31%	35.16%	16.00	15.72	1.78
10 Plus Bond Index (Return)	237.48	237.42	0.027%	3.28%	3.28%	-1.38%	137.48%	16.00	15.72	1.78

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	102.25	2.43	193	104.69	0.00	8,132	8,315	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.29	0.15	10	111.44	0.00	6,389	7,110	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.73	0.12	10	113.85	0.00	9,256	10,526	10537
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.20	1.59	132	117.79	0.00	7,700	8,948	9070
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.21	0.16	10	123.37	0.00	6,767	8,337	8348
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.63	2.38	193	122.01	0.00	11,609	13,887	14164
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.66	0.14	10	123.79	0.00	8,252	10,204	10215
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.25	0.50	227	102.75	0.00	4,863	4,972	4996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.11	2.37	222	125.48	0.00	5,480	6,746	6876
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.19	2.09	224	122.27	0.00	8,137	9,779	9949
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.70	3.39	229	142.09	0.00	11,745	16,291	16689
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.14	1.09	166	112.23	0.00	7,928	8,811	8897
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.60	1.38	252	100.98	0.00	5,101	5,080	5150

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Bond Index Constituent

Clean Price Performance			Index Price 28-Oct-2015	Previous Index Price 27-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	102.25	102.26	-0.010%	-0.343%	-0.343%	-3.451%	-0.21	0.47	0.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.29	111.31	-0.020%	-0.333%	-0.333%	-2.595%	-0.22	1.92	1.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.73	113.74	-0.011%	-0.102%	-0.102%	-1.670%	-0.12	2.85	2.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.20	116.23	-0.019%	-0.113%	-0.113%	-1.224%	-0.05	3.41	3.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.21	123.23	-0.016%	0.041%	0.041%	-2.003%	0.04	3.68	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	119.66	-0.025%	0.351%	0.351%	-0.763%	0.10	4.10	4.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.66	123.66	-0.002%	0.310%	0.310%	-1.252%	0.21	4.57	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.25	102.25	-0.003%	1.220%	1.220%		0.44	6.21	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.11	123.13	-0.012%	0.936%	0.936%	0.821%	0.68	6.53	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	120.14	0.035%	1.064%	1.064%	1.193%	0.89	7.41	7.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.70	138.73	-0.020%	1.205%	1.205%	0.545%	1.04	7.71	7.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.14	111.12	0.013%	2.499%	2.499%	3.233%	1.54	12.45	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.60	99.57	0.033%	4.255%	4.255%		2.02	22.13	21.69

Return Price Performance			Index Price 28-Oct-2015	Previous Index Price 27-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	104.69	104.68	0.002%	0.001%	0.001%	-4.087%	-0.21	0.47	0.47
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	111.45	-0.006%	-4.663%	-4.663%	-3.406%	-0.22	1.92	1.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.85	113.85	-0.001%	-3.616%	-3.616%	-2.333%	-0.12	2.85	2.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.79	117.80	-0.008%	0.174%	0.174%	-1.842%	-0.05	3.41	3.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.37	123.38	-0.002%	-4.191%	-4.191%	-2.799%	0.04	3.68	3.68
IE0034074488	3407448	4.5 Treas Bnd 2020	122.01	122.03	-0.015%	0.629%	0.629%	-1.381%	0.10	4.10	4.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.79	123.78	0.009%	-3.307%	-3.307%	-1.936%	0.21	4.57	4.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.75	102.75	0.000%	1.275%	1.275%		0.44	6.21	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.48	125.49	-0.003%	1.162%	1.162%	0.255%	0.68	6.53	6.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.27	122.22	0.043%	1.264%	1.264%	0.677%	0.89	7.41	7.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.09	142.10	-0.009%	1.475%	1.475%	-0.137%	1.04	7.71	7.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.23	112.21	0.020%	2.648%	2.648%	3.929%	1.54	12.45	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.98	100.94	0.039%	4.360%	4.360%		2.02	22.13	21.69