

Irish Stock Exchange Daily Bond Index Report



Friday 9 October, 2015

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Bond Indices Performance

Index	Close Value 09-Oct-2015	Previous Close Value 08-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.19	119.29	-0.080%	0.10%	0.10%	-1.26%	19.19%	5.87	5.82	1.03
All Bond Index (Return)	195.11	195.25	-0.069%	0.18%	0.18%	1.54%	95.11%	5.87	5.82	1.03
Under 3 Bond Index (Clean)	94.00	94.01	-0.017%	-0.17%	-0.17%	-2.92%	-6.01%	1.15	1.15	-0.17
Under 3 Bond Index (Return)	142.81	142.82	-0.004%	-0.05%	-0.05%	0.59%	42.81%	1.15	1.15	-0.17
Under 5 Bond Index (Clean)	106.72	106.76	-0.037%	-0.15%	-0.15%	-2.15%	6.72%	2.88	2.88	0.09
Under 5 Bond Index (Return)	166.68	166.72	-0.025%	-0.05%	-0.05%	1.72%	66.68%	2.88	2.88	0.09
Under 10 Bond Index (Clean)	116.01	116.08	-0.061%	0.02%	0.02%	-1.69%	16.01%	4.59	4.56	0.62
Under 10 Bond Index (Return)	185.02	185.11	-0.049%	0.11%	0.11%	1.18%	85.02%	4.59	4.56	0.62
5 Plus Bond Index (Clean)	128.29	128.45	-0.121%	0.33%	0.33%	-1.32%	28.29%	8.69	8.58	1.32
5 Plus Bond Index (Return)	214.43	214.66	-0.110%	0.40%	0.40%	0.38%	114.43%	8.69	8.58	1.32
10 Plus Bond Index (Clean)	131.97	132.28	-0.233%	0.71%	0.71%	-5.60%	31.97%	15.94	15.64	1.93
10 Plus Bond Index (Return)	231.67	232.19	-0.224%	0.75%	0.75%	-3.79%	131.67%	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	102.46	2.19	174	104.65	0.00	8,132	8,332	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.43	5.36	356	116.79	0.00	6,389	7,119	7462
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.59	4.39	356	117.97	0.00	9,256	10,513	10919
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	116.00	1.36	113	117.37	0.00	7,700	8,932	9037
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.93	5.76	356	128.69	0.00	6,767	8,318	8708
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.25	2.15	174	121.40	0.00	11,609	13,844	14093
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.29	4.88	356	128.17	0.00	8,252	10,174	10577
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.34	0.46	208	101.79	0.00	4,863	4,928	4950
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.29	2.17	203	124.46	0.00	5,480	6,701	6820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.32	1.91	205	121.23	0.00	8,137	9,709	9865
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.42	3.11	210	140.53	0.00	11,745	16,140	16505
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.12	0.97	147	110.09	0.00	7,928	8,651	8728
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.29	1.28	233	97.57	0.00	5,086	4,897	4962

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Bond Index Constituent

Clean Price Performance			Index Price 09-Oct-2015	Previous Index Price 08-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	102.46	102.47	-0.005%	-0.141%	-0.141%	-3.256%	-0.18	0.51	0.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	111.47	-0.031%	-0.206%	-0.206%	-2.471%	-0.16	1.87	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.59	113.64	-0.044%	-0.227%	-0.227%	-1.792%	-0.01	2.79	2.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	116.00	116.08	-0.062%	-0.285%	-0.285%	-1.394%	0.05	3.46	3.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.93	123.03	-0.084%	-0.187%	-0.187%	-2.225%	0.16	3.56	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	119.27	-0.013%	0.036%	0.036%	-1.074%	0.21	4.14	4.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.29	123.35	-0.042%	0.016%	0.016%	-1.541%	0.31	4.43	4.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.34	101.44	-0.099%	0.317%	0.317%		0.59	6.26	6.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	122.36	-0.056%	0.264%	0.264%	0.149%	0.80	6.57	6.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	119.37	-0.042%	0.339%	0.339%	0.467%	1.00	7.45	7.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.42	137.64	-0.158%	0.270%	0.270%	-0.384%	1.18	7.75	7.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.12	109.29	-0.148%	0.644%	0.644%	1.364%	1.69	12.48	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.29	96.66	-0.383%	0.790%	0.790%		2.17	22.03	21.56

Return Price Performance			Index Price 09-Oct-2015	Previous Index Price 08-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	104.65	104.65	0.008%	-0.030%	-0.030%	-4.117%	-0.18	0.51	0.51
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.79	116.81	-0.017%	-0.081%	-0.081%	1.236%	-0.16	1.87	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	117.97	118.01	-0.032%	-0.124%	-0.124%	1.204%	-0.01	2.79	2.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.37	117.43	-0.051%	-0.190%	-0.190%	-2.200%	0.05	3.46	3.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	128.69	128.77	-0.067%	-0.065%	-0.065%	1.387%	0.16	3.56	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	121.40	121.40	-0.002%	0.127%	0.127%	-1.874%	0.21	4.14	4.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	128.17	128.21	-0.030%	0.112%	0.112%	1.532%	0.31	4.43	4.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.79	101.89	-0.096%	0.335%	0.335%		0.59	6.26	6.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.52	-0.046%	0.337%	0.337%	-0.562%	0.80	6.57	6.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.23	121.27	-0.033%	0.403%	0.403%	-0.179%	1.00	7.45	7.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.53	140.73	-0.144%	0.359%	0.359%	-1.236%	1.18	7.75	7.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.09	110.25	-0.141%	0.693%	0.693%	1.950%	1.69	12.48	12.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.57	97.93	-0.372%	0.832%	0.832%		2.17	22.03	21.56