

Irish Stock Exchange Daily Bond Index Report

Thursday 29 October, 2015

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Bond Indices Performance

Index	Close Value 29-Oct-2015	Previous Close Value 28-Oct-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.50	119.93	-0.357%	0.36%	0.36%	-1.01%	19.50%	5.92	5.87	0.96
All Bond Index (Return)	196.00	196.67	-0.343%	0.63%	0.63%	2.00%	96.00%	5.92	5.87	0.96
Under 3 Bond Index (Clean)	93.82	93.91	-0.097%	-0.35%	-0.35%	-3.09%	-6.18%	1.81	1.81	-0.12
Under 3 Bond Index (Return)	142.91	143.03	-0.084%	0.02%	0.02%	0.66%	42.91%	1.81	1.81	-0.12
Under 5 Bond Index (Clean)	106.72	106.89	-0.166%	-0.15%	-0.15%	-2.15%	6.72%	3.14	3.14	0.08
Under 5 Bond Index (Return)	167.02	167.27	-0.152%	0.16%	0.16%	1.93%	67.02%	3.14	3.14	0.08
Under 10 Bond Index (Clean)	116.15	116.46	-0.266%	0.14%	0.14%	-1.57%	16.15%	4.61	4.59	0.56
Under 10 Bond Index (Return)	185.62	186.09	-0.253%	0.44%	0.44%	1.50%	85.62%	4.61	4.59	0.56
5 Plus Bond Index (Clean)	129.06	129.85	-0.607%	0.93%	0.93%	-0.73%	29.06%	9.54	9.41	1.34
5 Plus Bond Index (Return)	216.03	217.31	-0.589%	1.15%	1.15%	1.13%	116.03%	9.54	9.41	1.34
10 Plus Bond Index (Clean)	133.75	135.16	-1.046%	2.07%	2.07%	-4.32%	33.75%	15.95	15.66	1.85
10 Plus Bond Index (Return)	235.04	237.48	-1.029%	2.22%	2.22%	-2.40%	135.04%	15.95	15.66	1.85

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	102.20	2.45	194	104.64	0.00	8,132	8,311	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.19	0.17	11	111.35	0.00	6,389	7,104	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.58	0.14	11	113.71	0.00	9,256	10,512	10525
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.99	1.60	133	117.60	0.00	7,700	8,932	9055
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.98	0.18	11	123.16	0.00	6,767	8,322	8334
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.33	2.39	194	121.73	0.00	11,609	13,853	14131
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.41	0.15	11	123.56	0.00	8,252	10,184	10196
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.97	0.50	228	102.47	0.00	4,863	4,958	4983
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.65	2.38	223	125.03	0.00	5,480	6,721	6851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.70	2.10	225	121.80	0.00	8,137	9,740	9910
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.93	3.40	230	141.34	0.00	11,745	16,201	16600
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.30	1.10	167	111.40	0.00	7,928	8,744	8831
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.05	1.39	253	99.44	0.00	5,101	5,001	5072

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Bond Index Constituent

Clean Price Performance			Index Price 29-Oct-2015	Previous Index Price 28-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	102.20	102.25	-0.054%	-0.397%	-0.397%	-3.503%	-0.18	0.46	0.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.19	111.29	-0.093%	-0.425%	-0.425%	-2.685%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.58	113.73	-0.134%	-0.235%	-0.235%	-1.801%	-0.08	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.99	116.20	-0.181%	-0.294%	-0.294%	-1.403%	-0.01	3.40	3.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.98	123.21	-0.185%	-0.145%	-0.145%	-2.184%	0.08	3.67	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	119.63	-0.247%	0.103%	0.103%	-1.008%	0.15	4.09	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.41	123.66	-0.200%	0.110%	0.110%	-1.449%	0.25	4.56	4.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.97	102.25	-0.271%	0.945%	0.945%		0.49	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.65	123.11	-0.374%	0.559%	0.559%	0.444%	0.74	6.52	6.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.70	120.19	-0.404%	0.656%	0.656%	0.785%	0.94	7.40	7.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.93	138.70	-0.554%	0.644%	0.644%	-0.012%	1.11	7.70	7.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.30	111.14	-0.753%	1.727%	1.727%	2.455%	1.60	12.44	12.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.05	99.60	-1.554%	2.635%	2.635%		2.09	22.06	21.60

Return Price Performance			Index Price 29-Oct-2015	Previous Index Price 28-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	104.69	-0.040%	-0.039%	-0.039%	-4.126%	-0.18	0.46	0.46
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.44	-0.079%	-4.738%	-4.738%	-3.482%	-0.19	1.91	1.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.71	113.85	-0.122%	-3.733%	-3.733%	-2.453%	-0.08	2.84	2.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.60	117.79	-0.168%	0.006%	0.006%	-2.007%	-0.01	3.40	3.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.16	123.37	-0.172%	-4.356%	-4.356%	-2.966%	0.08	3.67	3.67
IE0034074488	3407448	4.5 Treas Bnd 2020	121.73	122.01	-0.231%	0.397%	0.397%	-1.609%	0.15	4.09	4.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.56	123.79	-0.188%	-3.489%	-3.489%	-2.121%	0.25	4.56	4.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.47	102.75	-0.268%	1.004%	1.004%		0.49	6.20	6.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.03	125.48	-0.358%	0.800%	0.800%	-0.104%	0.74	6.52	6.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.80	122.27	-0.389%	0.870%	0.870%	0.285%	0.94	7.40	7.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.34	142.09	-0.531%	0.937%	0.937%	-0.667%	1.11	7.70	7.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.40	112.23	-0.740%	1.888%	1.888%	3.160%	1.60	12.44	12.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.44	100.98	-1.528%	2.766%	2.766%		2.09	22.06	21.60