

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 December, 2015

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Bond Indices Performance

Index	Close Value 01-Dec-2015	Previous Close Value 30-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.76	119.90	-0.117%	-0.12%	0.58%	-0.79%	19.76%	5.84	5.79	0.89
All Bond Index (Return)	197.05	197.26	-0.105%	-0.11%	1.17%	2.55%	97.05%	5.84	5.79	0.89
Under 3 Bond Index (Clean)	93.55	93.56	-0.015%	-0.01%	-0.65%	-3.38%	-6.45%	1.73	1.73	-0.17
Under 3 Bond Index (Return)	143.06	143.07	-0.003%	0.00%	0.12%	0.77%	43.06%	1.73	1.73	-0.17
Under 5 Bond Index (Clean)	106.68	106.70	-0.018%	-0.02%	-0.19%	-2.19%	6.68%	3.06	3.06	-0.03
Under 5 Bond Index (Return)	167.59	167.60	-0.007%	-0.01%	0.50%	2.28%	67.59%	3.06	3.06	-0.03
Under 10 Bond Index (Clean)	116.41	116.49	-0.064%	-0.06%	0.37%	-1.35%	16.41%	4.54	4.52	0.45
Under 10 Bond Index (Return)	186.66	186.76	-0.053%	-0.05%	1.00%	2.07%	86.66%	4.54	4.52	0.45
5 Plus Bond Index (Clean)	129.77	130.09	-0.245%	-0.25%	1.49%	-0.19%	29.77%	9.44	9.32	1.27
5 Plus Bond Index (Return)	217.74	218.25	-0.233%	-0.23%	1.95%	1.93%	117.74%	9.44	9.32	1.27
10 Plus Bond Index (Clean)	133.96	134.66	-0.518%	-0.52%	2.23%	-4.17%	33.96%	15.83	15.55	1.83
10 Plus Bond Index (Return)	235.85	237.05	-0.505%	-0.50%	2.57%	-2.06%	135.85%	15.83	15.55	1.83

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	101.82	2.86	227	104.68	0.00	8,132	8,280	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.73	0.66	44	111.39	0.00	6,389	7,074	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.41	0.54	44	113.96	0.00	9,256	10,497	10547
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.79	2.00	166	117.79	0.00	7,700	8,916	9070
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.03	0.71	44	123.74	0.00	6,767	8,325	8373
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.58	2.80	227	122.38	0.00	11,609	13,882	14207
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.85	0.60	44	124.45	0.00	8,252	10,220	10270
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.85	0.57	261	103.42	0.00	4,863	5,001	5029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.59	2.74	256	126.33	0.00	5,480	6,772	6922
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.57	2.40	258	122.97	0.00	8,137	9,810	10006
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.74	3.89	263	142.63	0.00	11,745	16,296	16753
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.89	1.32	200	112.21	0.00	7,928	8,791	8895
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.56	1.57	286	99.13	0.00	5,101	4,976	5056

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Bond Index Constituent

Clean Price Performance			Index Price 01-Dec-2015	Previous Index Price 30-Nov-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.82	101.84	-0.022%	-0.022%	-0.767%	-3.862%	-0.24	0.37	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.73	110.74	-0.016%	-0.016%	-0.837%	-3.088%	-0.21	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.41	113.42	-0.009%	-0.009%	-0.378%	-1.941%	-0.15	2.76	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.79	115.79	0.000%	0.000%	-0.468%	-1.575%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.03	123.04	-0.006%	-0.006%	-0.103%	-2.144%	-0.04	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.63	-0.038%	-0.038%	0.310%	-0.803%	0.02	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	123.88	-0.026%	-0.026%	0.468%	-1.096%	0.09	4.47	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	102.91	-0.058%	-0.058%	1.812%		0.34	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.59	123.69	-0.078%	-0.078%	1.332%	1.216%	0.59	6.44	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.57	120.72	-0.127%	-0.127%	1.383%	1.513%	0.82	7.32	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.74	139.04	-0.212%	-0.212%	1.233%	0.573%	1.00	7.62	7.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.89	111.34	-0.407%	-0.407%	2.273%	3.005%	1.55	12.36	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.56	98.26	-0.712%	-0.712%	2.122%		2.11	21.95	21.50

Return Price Performance			Index Price 01-Dec-2015	Previous Index Price 30-Nov-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.69	-0.009%	-0.009%	-0.005%	-4.093%	-0.24	0.37	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.39	-0.003%	-0.003%	-4.706%	-3.450%	-0.21	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.96	113.95	0.002%	0.002%	-3.527%	-2.243%	-0.15	2.76	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.79	117.78	0.010%	0.010%	0.172%	-1.845%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.74	123.74	0.007%	0.007%	-3.902%	-2.505%	-0.04	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	122.38	122.41	-0.026%	-0.026%	0.936%	-1.081%	0.02	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.45	124.47	-0.014%	-0.014%	-2.791%	-1.412%	0.09	4.47	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.48	-0.056%	-0.056%	1.938%		0.34	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.33	126.42	-0.069%	-0.069%	1.844%	0.931%	0.59	6.44	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.97	123.11	-0.117%	-0.117%	1.840%	1.250%	0.82	7.32	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.63	142.91	-0.196%	-0.196%	1.862%	0.243%	1.00	7.62	7.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.21	112.65	-0.396%	-0.396%	2.628%	3.909%	1.55	12.36	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.13	99.82	-0.696%	-0.696%	2.446%		2.11	21.95	21.50