

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 November, 2015

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Bond Indices Performance

Index	Close Value 11-Nov-2015	Previous Close Value 10-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.86	118.74	0.106%	-0.41%	-0.18%	-1.53%	18.86%	5.84	5.78	1.03
All Bond Index (Return)	195.22	194.99	0.114%	-0.28%	0.23%	1.59%	95.22%	5.84	5.78	1.03
Under 3 Bond Index (Clean)	93.73	93.74	-0.009%	-0.08%	-0.45%	-3.19%	-6.27%	1.78	1.78	-0.14
Under 3 Bond Index (Return)	142.99	142.99	0.003%	0.07%	0.07%	0.72%	42.99%	1.78	1.78	-0.14
Under 5 Bond Index (Clean)	106.57	106.56	0.004%	-0.05%	-0.29%	-2.29%	6.57%	3.11	3.11	0.08
Under 5 Bond Index (Return)	167.03	167.01	0.015%	0.09%	0.17%	1.94%	67.03%	3.11	3.11	0.08
Under 10 Bond Index (Clean)	115.88	115.78	0.084%	-0.13%	-0.09%	-1.80%	15.88%	4.58	4.55	0.59
Under 10 Bond Index (Return)	185.44	185.27	0.092%	-0.01%	0.34%	1.40%	85.44%	4.58	4.55	0.59
5 Plus Bond Index (Clean)	127.72	127.41	0.241%	-0.88%	-0.12%	-1.77%	27.72%	9.42	9.29	1.44
5 Plus Bond Index (Return)	214.03	213.51	0.245%	-0.77%	0.21%	0.19%	114.03%	9.42	9.29	1.44
10 Plus Bond Index (Clean)	130.01	129.65	0.284%	-2.48%	-0.78%	-6.99%	30.01%	15.76	15.45	2.02
10 Plus Bond Index (Return)	228.72	228.07	0.287%	-2.39%	-0.53%	-5.02%	128.72%	15.76	15.45	2.02

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	102.07	2.61	207	104.68	0.00	8,132	8,300	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.02	0.36	24	111.39	0.00	6,389	7,093	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.30	24	113.82	0.00	9,256	10,507	10534
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.73	1.76	146	117.49	0.00	7,700	8,912	9047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.88	0.39	24	123.26	0.00	6,767	8,314	8341
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.11	2.55	207	121.66	0.00	11,609	13,827	14123
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.22	0.33	24	123.55	0.00	8,252	10,168	10196
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.86	0.53	241	102.38	0.00	4,863	4,953	4978
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.27	2.52	236	124.79	0.00	5,480	6,700	6838
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.21	2.22	238	121.43	0.00	8,137	9,700	9880
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.21	3.60	243	140.81	0.00	11,745	16,116	16538
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.38	1.18	180	109.56	0.00	7,928	8,592	8686
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	93.51	1.46	266	94.96	0.00	5,101	4,769	4844

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Bond Index Constituent

Clean Price Performance			Index Price 11-Nov-2015	Previous Index Price 10-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	102.07	102.08	-0.013%	-0.117%	-0.521%	-3.624%	-0.22	0.43	0.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.02	111.04	-0.015%	-0.121%	-0.570%	-2.827%	-0.20	1.88	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.52	0.000%	-0.009%	-0.284%	-1.849%	-0.11	2.81	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.73	115.72	0.011%	-0.153%	-0.517%	-1.624%	0.02	3.37	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.88	122.88	-0.002%	-0.028%	-0.231%	-2.269%	0.07	3.64	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	119.11	119.08	0.023%	0.002%	-0.084%	-1.193%	0.17	4.06	4.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.22	123.21	0.008%	0.031%	-0.041%	-1.597%	0.25	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.86	101.73	0.128%	-0.020%	0.829%		0.50	6.17	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	122.07	0.161%	-0.193%	0.246%	0.131%	0.77	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.21	118.91	0.254%	-0.278%	0.244%	0.372%	0.99	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.21	136.85	0.267%	-0.421%	0.117%	-0.536%	1.17	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.38	108.08	0.275%	-1.526%	-0.042%	0.673%	1.74	12.38	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	93.51	93.23	0.300%	-4.161%	-2.123%		2.31	21.82	21.33

Return Price Performance			Index Price 11-Nov-2015	Previous Index Price 10-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	104.68	0.000%	0.030%	-0.005%	-4.093%	-0.22	0.43	0.43
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.39	-0.002%	0.041%	-4.709%	-3.452%	-0.20	1.88	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	113.80	0.011%	0.121%	-3.645%	-2.363%	-0.11	2.81	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.49	117.47	0.021%	-0.027%	-0.082%	-2.093%	0.02	3.37	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	123.25	0.011%	0.129%	-4.276%	-2.884%	0.07	3.64	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	121.66	121.62	0.032%	0.123%	0.345%	-1.660%	0.17	4.06	4.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.55	123.53	0.019%	0.165%	-3.495%	-2.126%	0.25	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.38	102.25	0.129%	0.006%	0.916%		0.50	6.17	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.79	124.58	0.166%	-0.086%	0.604%	-0.298%	0.77	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.43	121.12	0.257%	-0.181%	0.564%	-0.019%	0.99	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.81	140.43	0.271%	-0.285%	0.558%	-1.040%	1.17	7.66	7.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.56	109.26	0.278%	-1.440%	0.212%	1.463%	1.74	12.38	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.96	94.68	0.302%	-4.036%	-1.857%		2.31	21.82	21.33