

Irish Stock Exchange Daily Bond Index Report



Monday 16 November, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 16-Nov-2015	Close Value 13-Nov-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.27	119.25	0.014%	-0.07%	0.16%	-1.20%	19.27%	5.85	5.80	0.97
All Bond Index (Return)	195.97	195.89	0.043%	0.10%	0.62%	1.98%	95.97%	5.85	5.80	0.97
Under 3 Bond Index (Clean)	93.70	93.70	-0.006%	-0.11%	-0.49%	-3.23%	-6.30%	1.77	1.77	-0.16
Under 3 Bond Index (Return)	143.03	142.99	0.030%	0.10%	0.10%	0.74%	43.03%	1.77	1.77	-0.16
Under 5 Bond Index (Clean)	106.63	106.61	0.012%	0.01%	-0.24%	-2.24%	6.63%	3.10	3.10	0.05
Under 5 Bond Index (Return)	167.22	167.14	0.046%	0.20%	0.28%	2.05%	67.22%	3.10	3.10	0.05
Under 10 Bond Index (Clean)	116.12	116.10	0.018%	0.07%	0.12%	-1.59%	16.12%	4.57	4.55	0.54
Under 10 Bond Index (Return)	185.91	185.82	0.048%	0.25%	0.60%	1.66%	85.91%	4.57	4.55	0.54
5 Plus Bond Index (Clean)	128.64	128.62	0.016%	-0.16%	0.60%	-1.06%	28.64%	9.44	9.32	1.36
5 Plus Bond Index (Return)	215.63	215.55	0.039%	-0.03%	0.96%	0.94%	115.63%	9.44	9.32	1.36
10 Plus Bond Index (Clean)	131.82	131.84	-0.018%	-1.13%	0.60%	-5.70%	31.82%	15.80	15.50	1.94
10 Plus Bond Index (Return)	231.93	231.93	0.000%	-1.02%	0.87%	-3.69%	131.93%	15.80	15.50	1.94

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	102.01	2.67	212	104.68	0.00	8,132	8,295	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.96	0.44	29	111.40	0.00	6,389	7,089	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.36	29	113.88	0.00	9,256	10,507	10540
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.80	1.82	151	117.62	0.00	7,700	8,917	9057
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.95	0.47	29	123.42	0.00	6,767	8,320	8351
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.27	2.61	212	121.88	0.00	11,609	13,846	14149
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.43	0.40	29	123.83	0.00	8,252	10,185	10218
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.13	0.54	246	102.67	0.00	4,863	4,966	4992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.80	2.58	241	125.37	0.00	5,480	6,729	6870
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.82	2.26	243	122.08	0.00	8,137	9,750	9934
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.97	3.67	248	141.64	0.00	11,745	16,205	16636
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.62	1.22	185	110.83	0.00	7,928	8,690	8786
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.23	1.49	271	96.71	0.00	5,101	4,857	4933

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Nov-2015	Previous Index Price 13-Nov-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	102.01	102.03	-0.015%	-0.176%	-0.580%	-3.681%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.96	110.97	-0.009%	-0.180%	-0.629%	-2.884%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.52	0.003%	-0.006%	-0.281%	-1.846%	-0.13	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.80	115.78	0.013%	-0.097%	-0.462%	-1.568%	-0.01	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.95	122.93	0.020%	0.035%	-0.168%	-2.207%	0.03	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.27	119.24	0.023%	0.134%	0.049%	-1.062%	0.12	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.43	123.39	0.035%	0.197%	0.126%	-1.433%	0.21	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.13	102.09	0.042%	0.248%	1.099%		0.46	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.80	122.75	0.037%	0.237%	0.678%	0.563%	0.70	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.82	119.77	0.040%	0.231%	0.755%	0.884%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.97	137.95	0.014%	0.131%	0.671%	0.014%	1.09	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.62	109.62	-0.003%	-0.404%	1.098%	1.821%	1.65	12.39	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.23	95.27	-0.045%	-2.398%	-0.322%		2.22	21.88	21.41

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Nov-2015	Previous Index Price 13-Nov-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	104.66	0.022%	0.032%	-0.002%	-4.090%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.36	0.031%	0.050%	-4.700%	-3.444%	-0.20	1.87	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.88	113.84	0.035%	0.179%	-3.590%	-2.307%	-0.13	2.80	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.57	0.043%	0.079%	0.025%	-1.989%	-0.01	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.42	123.35	0.060%	0.258%	-4.152%	-2.759%	0.03	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	121.88	121.82	0.053%	0.304%	0.526%	-1.482%	0.12	4.05	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.83	123.74	0.068%	0.386%	-3.281%	-1.910%	0.21	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.67	102.62	0.048%	0.283%	1.196%		0.46	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.37	125.29	0.061%	0.378%	1.071%	0.165%	0.70	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.08	122.01	0.062%	0.358%	1.106%	0.520%	0.92	7.35	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.64	141.58	0.045%	0.305%	1.153%	-0.454%	1.09	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.83	110.82	0.014%	-0.300%	1.371%	2.637%	1.65	12.39	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.71	96.74	-0.027%	-2.271%	-0.052%		2.22	21.88	21.41