

Irish Stock Exchange Daily Bond Index Report

Thursday 12 November, 2015

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Bond Indices Performance

Index	Close Value 12-Nov-2015	Previous Close Value 11-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.01	118.86	0.121%	-0.29%	-0.06%	-1.41%	19.01%	5.85	5.79	1.01
All Bond Index (Return)	195.47	195.22	0.129%	-0.16%	0.36%	1.72%	95.47%	5.85	5.79	1.01
Under 3 Bond Index (Clean)	93.69	93.73	-0.038%	-0.11%	-0.49%	-3.23%	-6.31%	1.77	1.78	-0.14
Under 3 Bond Index (Return)	142.95	142.99	-0.026%	0.04%	0.05%	0.69%	42.95%	1.77	1.78	-0.14
Under 5 Bond Index (Clean)	106.55	106.57	-0.017%	-0.06%	-0.31%	-2.31%	6.55%	3.10	3.10	0.08
Under 5 Bond Index (Return)	167.02	167.03	-0.006%	0.08%	0.16%	1.93%	67.02%	3.10	3.10	0.08
Under 10 Bond Index (Clean)	115.95	115.88	0.057%	-0.08%	-0.03%	-1.74%	15.95%	4.57	4.55	0.57
Under 10 Bond Index (Return)	185.56	185.44	0.066%	0.06%	0.41%	1.47%	85.56%	4.57	4.55	0.57
5 Plus Bond Index (Clean)	128.11	127.72	0.303%	-0.58%	0.18%	-1.47%	28.11%	9.43	9.30	1.41
5 Plus Bond Index (Return)	214.69	214.03	0.305%	-0.47%	0.52%	0.50%	114.69%	9.43	9.30	1.41
10 Plus Bond Index (Clean)	130.82	130.01	0.621%	-1.88%	-0.17%	-6.42%	30.82%	15.78	15.47	1.98
10 Plus Bond Index (Return)	230.14	228.72	0.619%	-1.78%	0.09%	-4.43%	130.14%	15.78	15.47	1.98

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	102.04	2.62	208	104.66	0.00	8,132	8,297	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.98	0.38	25	111.35	0.00	6,389	7,090	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.48	0.31	25	113.79	0.00	9,256	10,503	10531
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.73	1.77	147	117.50	0.00	7,700	8,911	9047
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.85	0.40	25	123.25	0.00	6,767	8,313	8340
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.13	2.56	208	121.69	0.00	11,609	13,829	14127
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.21	0.34	25	123.56	0.00	8,252	10,168	10196
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.93	0.53	242	102.46	0.00	4,863	4,956	4982
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.53	2.53	237	125.06	0.00	5,480	6,714	6852
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.45	2.23	239	121.67	0.00	8,137	9,719	9901
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.50	3.61	244	141.11	0.00	11,745	16,150	16574
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.92	1.19	181	110.11	0.00	7,928	8,635	8729
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.30	1.46	267	95.76	0.00	5,101	4,810	4884

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Bond Index Constituent

Clean Price Performance			Index Price 12-Nov-2015	Previous Index Price 11-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	102.04	102.07	-0.034%	-0.152%	-0.556%	-3.657%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.98	111.02	-0.043%	-0.165%	-0.613%	-2.869%	-0.20	1.87	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.48	113.52	-0.038%	-0.047%	-0.321%	-1.886%	-0.11	2.80	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.73	115.73	-0.007%	-0.160%	-0.524%	-1.630%	0.02	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.85	122.88	-0.022%	-0.050%	-0.253%	-2.291%	0.06	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.13	119.11	0.013%	0.014%	-0.071%	-1.180%	0.16	4.05	4.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.21	123.22	-0.008%	0.023%	-0.049%	-1.605%	0.25	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.93	101.86	0.074%	0.054%	0.903%		0.49	6.17	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.53	122.27	0.210%	0.016%	0.457%	0.342%	0.74	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.45	119.21	0.200%	-0.079%	0.444%	0.573%	0.96	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	137.21	0.211%	-0.210%	0.328%	-0.326%	1.14	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.92	108.38	0.494%	-1.040%	0.452%	1.170%	1.70	12.38	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.30	93.51	0.850%	-3.346%	-1.291%		2.27	21.85	21.36

Return Price Performance			Index Price 12-Nov-2015	Previous Index Price 11-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	104.66	104.68	-0.022%	0.008%	-0.027%	-4.114%	-0.23	0.42	0.42
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.39	-0.030%	0.012%	-4.737%	-3.481%	-0.20	1.87	1.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.79	113.82	-0.027%	0.094%	-3.671%	-2.389%	-0.11	2.80	2.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.50	117.49	0.003%	-0.024%	-0.078%	-2.090%	0.02	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.25	123.26	-0.009%	0.120%	-4.284%	-2.893%	0.06	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	121.69	121.66	0.022%	0.146%	0.367%	-1.638%	0.16	4.05	4.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.56	123.55	0.002%	0.167%	-3.492%	-2.124%	0.25	4.52	4.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.46	102.38	0.075%	0.081%	0.992%		0.49	6.17	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.06	124.79	0.214%	0.127%	0.819%	-0.085%	0.74	6.48	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.67	121.43	0.203%	0.022%	0.769%	0.184%	0.96	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.11	140.81	0.217%	-0.069%	0.776%	-0.826%	1.14	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.11	109.56	0.494%	-0.954%	0.707%	1.964%	1.70	12.38	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.76	94.96	0.842%	-3.228%	-1.030%		2.27	21.85	21.36