

Irish Stock Exchange Daily Bond Index Report



Tuesday 17 November, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 17-Nov-2015	Close Value 16-Nov-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.31	119.27	0.034%	-0.03%	0.20%	-1.16%	19.31%	5.85	5.80	0.96
All Bond Index (Return)	196.05	195.97	0.043%	0.14%	0.66%	2.03%	96.05%	5.85	5.80	0.96
Under 3 Bond Index (Clean)	93.68	93.70	-0.013%	-0.12%	-0.50%	-3.24%	-6.32%	1.77	1.77	-0.16
Under 3 Bond Index (Return)	143.03	143.03	-0.001%	0.10%	0.10%	0.74%	43.03%	1.77	1.77	-0.16
Under 5 Bond Index (Clean)	106.64	106.63	0.013%	0.02%	-0.23%	-2.22%	6.64%	3.09	3.09	0.04
Under 5 Bond Index (Return)	167.26	167.22	0.025%	0.22%	0.30%	2.08%	67.26%	3.09	3.09	0.04
Under 10 Bond Index (Clean)	116.16	116.12	0.034%	0.11%	0.15%	-1.56%	16.16%	4.57	4.54	0.53
Under 10 Bond Index (Return)	186.00	185.91	0.044%	0.29%	0.64%	1.71%	86.00%	4.57	4.54	0.53
5 Plus Bond Index (Clean)	128.72	128.64	0.062%	-0.10%	0.66%	-1.00%	28.72%	9.44	9.31	1.36
5 Plus Bond Index (Return)	215.78	215.63	0.069%	0.04%	1.03%	1.01%	115.78%	9.44	9.31	1.36
10 Plus Bond Index (Clean)	131.86	131.82	0.033%	-1.10%	0.63%	-5.67%	31.86%	15.80	15.50	1.93
10 Plus Bond Index (Return)	232.02	231.93	0.039%	-0.98%	0.90%	-3.65%	132.02%	15.80	15.50	1.93

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	101.99	2.68	213	104.67	0.00	8,132	8,294	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.94	0.45	30	111.39	0.00	6,389	7,088	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.52	0.37	30	113.89	0.00	9,256	10,507	10541
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.79	1.83	152	117.62	0.00	7,700	8,916	9057
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.97	0.49	30	123.45	0.00	6,767	8,321	8353
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.34	2.63	213	121.97	0.00	11,609	13,854	14159
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.47	0.41	30	123.88	0.00	8,252	10,189	10223
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.25	0.54	247	102.79	0.00	4,863	4,972	4998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.88	2.59	242	125.47	0.00	5,480	6,733	6875
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.91	2.27	244	122.19	0.00	8,137	9,757	9942
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.05	3.68	249	141.73	0.00	11,745	16,214	16647
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.64	1.22	186	110.87	0.00	7,928	8,692	8789
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.27	1.49	272	96.76	0.00	5,101	4,859	4935

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Bond Index Constituent

Clean Price Performance			Index Price 17-Nov-2015	Previous Index Price 16-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	101.99	102.01	-0.022%	-0.198%	-0.601%	-3.701%	-0.21	0.41	0.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.94	110.96	-0.016%	-0.196%	-0.645%	-2.900%	-0.20	1.86	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.52	113.52	-0.003%	-0.009%	-0.284%	-1.849%	-0.13	2.79	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.79	115.80	-0.009%	-0.105%	-0.470%	-1.577%	-0.01	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.97	122.95	0.010%	0.045%	-0.158%	-2.198%	0.03	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.34	119.27	0.063%	0.197%	0.112%	-1.000%	0.10	4.04	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.47	123.43	0.034%	0.231%	0.160%	-1.400%	0.20	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.25	102.13	0.122%	0.371%	1.223%		0.44	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.88	122.80	0.069%	0.306%	0.748%	0.632%	0.69	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.91	119.82	0.079%	0.310%	0.835%	0.964%	0.91	7.35	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.05	137.97	0.054%	0.185%	0.726%	0.069%	1.08	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.64	109.62	0.026%	-0.379%	1.123%	1.847%	1.65	12.38	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.27	95.23	0.047%	-2.352%	-0.275%		2.22	21.88	21.41

Return Price Performance			Index Price 17-Nov-2015	Previous Index Price 16-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	104.67	104.68	-0.010%	0.023%	-0.011%	-4.099%	-0.21	0.41	0.41
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.40	-0.003%	0.048%	-4.703%	-3.446%	-0.20	1.86	1.87
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.89	113.88	0.008%	0.186%	-3.582%	-2.299%	-0.13	2.79	2.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.62	117.62	0.002%	0.081%	0.026%	-1.987%	-0.01	3.36	3.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.45	123.42	0.023%	0.281%	-4.131%	-2.737%	0.03	3.63	3.63
IE0034074488	3407448	4.5 Treas Bnd 2020	121.97	121.88	0.071%	0.376%	0.598%	-1.412%	0.10	4.04	4.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.88	123.83	0.045%	0.431%	-3.238%	-1.866%	0.20	4.51	4.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.79	102.67	0.124%	0.407%	1.321%		0.44	6.16	6.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.47	125.37	0.077%	0.455%	1.149%	0.242%	0.69	6.48	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.19	122.08	0.085%	0.443%	1.193%	0.606%	0.91	7.35	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.73	141.64	0.064%	0.369%	1.218%	-0.391%	1.08	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.87	110.83	0.032%	-0.269%	1.403%	2.669%	1.65	12.38	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.76	96.71	0.052%	-2.220%	0.000%		2.22	21.88	21.41