

Irish Stock Exchange Daily Bond Index Report

Thursday 19 November, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 19-Nov-2015	Close Value 18-Nov-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.62	119.44	0.150%	0.22%	0.46%	-0.91%	19.62%	5.86	5.81	0.92
All Bond Index (Return)	196.59	196.28	0.157%	0.42%	0.94%	2.31%	96.59%	5.86	5.81	0.92
Under 3 Bond Index (Clean)	93.63	93.66	-0.035%	-0.18%	-0.56%	-3.30%	-6.37%	1.76	1.76	-0.15
Under 3 Bond Index (Return)	142.98	143.01	-0.022%	0.06%	0.06%	0.71%	42.98%	1.76	1.76	-0.15
Under 5 Bond Index (Clean)	106.62	106.65	-0.024%	0.00%	-0.24%	-2.24%	6.62%	3.08	3.08	0.03
Under 5 Bond Index (Return)	167.27	167.29	-0.013%	0.23%	0.31%	2.08%	67.27%	3.08	3.08	0.03
Under 10 Bond Index (Clean)	116.31	116.24	0.063%	0.24%	0.28%	-1.43%	16.31%	4.56	4.54	0.49
Under 10 Bond Index (Return)	186.27	186.14	0.073%	0.44%	0.79%	1.86%	86.27%	4.56	4.54	0.49
5 Plus Bond Index (Clean)	129.51	129.02	0.377%	0.51%	1.28%	-0.39%	29.51%	9.46	9.34	1.29
5 Plus Bond Index (Return)	217.11	216.29	0.378%	0.66%	1.65%	1.63%	117.11%	9.46	9.34	1.29
10 Plus Bond Index (Clean)	133.46	132.38	0.817%	0.10%	1.85%	-4.53%	33.46%	15.84	15.55	1.86
10 Plus Bond Index (Return)	234.82	232.93	0.812%	0.22%	2.12%	-2.49%	134.82%	15.84	15.55	1.86

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	Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	101.95	2.71	215	104.66	0.00	8,132	8,290	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.86	0.48	32	111.34	0.00	6,389	7,083	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.45	0.40	32	113.85	0.00	9,256	10,500	10537
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.75	1.86	154	117.61	0.00	7,700	8,913	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.94	0.52	32	123.45	0.00	6,767	8,318	8353
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.39	2.65	215	122.04	0.00	11,609	13,860	14168
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.51	0.44	32	123.95	0.00	8,252	10,192	10228
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.51	0.55	249	103.05	0.00	4,863	4,984	5011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.30	2.61	244	125.91	0.00	5,480	6,756	6899
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.38	2.29	246	122.67	0.00	8,137	9,795	9981
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.70	3.71	251	142.41	0.00	11,745	16,290	16726
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.61	1.24	188	111.85	0.00	7,928	8,769	8867
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.99	1.50	274	98.49	0.00	5,101	4,947	5024

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2015	Previous Index Price 18-Nov-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	101.95	101.98	-0.034%	-0.240%	-0.643%	-3.742%	-0.23	0.40	0.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.86	110.90	-0.043%	-0.273%	-0.721%	-2.974%	-0.19	1.85	1.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.45	113.49	-0.031%	-0.070%	-0.345%	-1.909%	-0.12	2.78	2.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.75	115.79	-0.028%	-0.135%	-0.500%	-1.607%	-0.01	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.94	122.99	-0.041%	0.020%	-0.183%	-2.221%	0.02	3.62	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.41	-0.010%	0.239%	0.154%	-0.958%	0.08	4.03	4.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.51	123.51	0.002%	0.261%	0.190%	-1.370%	0.18	4.50	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.51	102.34	0.165%	0.620%	1.474%		0.40	6.15	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.08	0.177%	0.647%	1.090%	0.975%	0.63	6.47	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.38	120.16	0.181%	0.697%	1.224%	1.353%	0.85	7.34	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.70	138.32	0.275%	0.657%	1.200%	0.540%	1.02	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.61	110.01	0.545%	0.500%	2.015%	2.745%	1.57	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.99	95.74	1.302%	-0.589%	1.525%		2.14	21.95	21.49

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-Nov-2015	Previous Index Price 18-Nov-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.66	104.68	-0.021%	0.007%	-0.028%	-4.115%	-0.23	0.40	0.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.37	-0.030%	-0.002%	-4.750%	-3.494%	-0.19	1.85	1.86
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.85	113.87	-0.019%	0.147%	-3.620%	-2.338%	-0.12	2.78	2.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.63	-0.017%	0.071%	0.017%	-1.997%	-0.01	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.45	123.49	-0.028%	0.283%	-4.129%	-2.735%	0.02	3.62	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	122.04	122.04	0.001%	0.438%	0.660%	-1.351%	0.08	4.03	4.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.95	123.93	0.012%	0.483%	-3.188%	-1.815%	0.18	4.50	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.05	102.88	0.166%	0.660%	1.576%		0.40	6.15	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.91	125.68	0.182%	0.806%	1.503%	0.593%	0.63	6.47	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.67	122.44	0.185%	0.838%	1.591%	1.002%	0.85	7.34	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.41	142.01	0.277%	0.850%	1.703%	0.086%	1.02	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.85	111.24	0.545%	0.613%	2.299%	3.576%	1.57	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.49	97.24	1.288%	-0.471%	1.789%		2.14	21.95	21.49