

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 November, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 24-Nov-2015	Close Value 23-Nov-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.64	119.51	0.114%	0.25%	0.48%	-0.89%	19.64%	5.86	5.81	0.91
All Bond Index (Return)	196.72	196.48	0.122%	0.49%	1.01%	2.38%	96.72%	5.86	5.81	0.91
Under 3 Bond Index (Clean)	93.57	93.60	-0.030%	-0.24%	-0.62%	-3.35%	-6.43%	1.75	1.75	-0.14
Under 3 Bond Index (Return)	142.98	143.01	-0.017%	0.06%	0.07%	0.71%	42.98%	1.75	1.75	-0.14
Under 5 Bond Index (Clean)	106.58	106.58	0.006%	-0.03%	-0.28%	-2.28%	6.58%	3.08	3.07	0.03
Under 5 Bond Index (Return)	167.30	167.28	0.017%	0.25%	0.33%	2.11%	67.30%	3.08	3.07	0.03
Under 10 Bond Index (Clean)	116.28	116.20	0.065%	0.21%	0.25%	-1.46%	16.28%	4.55	4.53	0.49
Under 10 Bond Index (Return)	186.32	186.18	0.075%	0.46%	0.82%	1.89%	86.32%	4.55	4.53	0.49
5 Plus Bond Index (Clean)	129.63	129.30	0.255%	0.61%	1.38%	-0.29%	29.63%	9.46	9.34	1.28
5 Plus Bond Index (Return)	217.40	216.84	0.258%	0.79%	1.79%	1.77%	117.40%	9.46	9.34	1.28
10 Plus Bond Index (Clean)	134.00	133.36	0.481%	0.51%	2.26%	-4.14%	34.00%	15.86	15.57	1.83
10 Plus Bond Index (Return)	235.82	234.69	0.481%	0.64%	2.56%	-2.07%	135.82%	15.86	15.57	1.83

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	101.91	2.77	220	104.68	0.00	8,132	8,287	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.77	0.56	37	111.33	0.00	6,389	7,077	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.38	0.46	37	113.84	0.00	9,256	10,494	10536
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.67	1.92	159	117.59	0.00	7,700	8,907	9054
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.86	0.60	37	123.46	0.00	6,767	8,313	8354
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.39	2.71	220	122.10	0.00	11,609	13,859	14174
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.54	0.51	37	124.05	0.00	8,252	10,194	10236
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.51	0.56	254	103.07	0.00	4,863	4,985	5012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.28	2.66	249	125.94	0.00	5,480	6,755	6901
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.33	2.34	251	122.67	0.00	8,137	9,791	9981
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.69	3.79	256	142.48	0.00	11,745	16,289	16734
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.87	1.27	193	112.14	0.00	7,928	8,789	8890
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.67	1.53	279	99.20	0.00	5,101	4,982	5060

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Bond Index Constituent

Clean Price Performance			Index Price 24-Nov-2015	Previous Index Price 23-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	101.91	101.91	-0.005%	-0.276%	-0.679%	-3.777%	-0.24	0.39	0.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.77	110.83	-0.054%	-0.349%	-0.797%	-3.048%	-0.17	1.84	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.38	113.42	-0.034%	-0.130%	-0.405%	-1.968%	-0.12	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.67	115.69	-0.010%	-0.204%	-0.569%	-1.675%	0.00	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.86	122.85	0.011%	-0.042%	-0.245%	-2.283%	0.03	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.34	0.035%	0.233%	0.147%	-0.965%	0.08	4.03	4.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.54	123.46	0.063%	0.287%	0.215%	-1.346%	0.17	4.49	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.51	102.40	0.107%	0.626%	1.480%		0.40	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.28	123.08	0.160%	0.633%	1.076%	0.960%	0.63	6.46	6.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.33	120.12	0.175%	0.658%	1.184%	1.313%	0.86	7.33	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.69	138.42	0.197%	0.652%	1.195%	0.535%	1.02	7.64	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.87	110.41	0.417%	0.734%	2.253%	2.985%	1.56	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.67	97.09	0.594%	0.108%	2.237%		2.11	21.97	21.52

Return Price Performance			Index Price 24-Nov-2015	Previous Index Price 23-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	104.67	0.008%	0.032%	-0.003%	-4.091%	-0.24	0.39	0.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.33	111.37	-0.040%	-0.010%	-4.758%	-3.502%	-0.17	1.84	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.84	113.86	-0.023%	0.141%	-3.626%	-2.344%	-0.12	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.59	117.59	0.000%	0.055%	0.001%	-2.012%	0.00	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.46	123.43	0.023%	0.286%	-4.126%	-2.732%	0.03	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	122.10	122.04	0.044%	0.481%	0.704%	-1.309%	0.08	4.03	4.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.05	123.95	0.074%	0.564%	-3.110%	-1.736%	0.17	4.49	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.07	102.96	0.109%	0.677%	1.593%		0.40	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.94	125.73	0.165%	0.835%	1.532%	0.622%	0.63	6.46	6.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.67	122.45	0.179%	0.838%	1.590%	1.001%	0.86	7.33	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.48	142.19	0.202%	0.897%	1.750%	0.134%	1.02	7.64	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.14	111.67	0.418%	0.874%	2.566%	3.846%	1.56	12.38	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.20	98.62	0.591%	0.245%	2.521%		2.11	21.97	21.52