

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 November, 2015

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Bond Indices Performance

Index	Previous			Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 25-Nov-2015	Close Value 24-Nov-2015	% Change	MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.92	119.64	0.227%	0.47%	0.71%	-0.66%	19.92%	5.87	5.82	0.87
All Bond Index (Return)	197.18	196.72	0.234%	0.72%	1.24%	2.62%	97.18%	5.87	5.82	0.87
Under 3 Bond Index (Clean)	93.61	93.57	0.043%	-0.20%	-0.58%	-3.31%	-6.39%	1.74	1.75	-0.17
Under 3 Bond Index (Return)	143.06	142.98	0.054%	0.12%	0.12%	0.76%	43.06%	1.74	1.75	-0.17
Under 5 Bond Index (Clean)	106.70	106.58	0.108%	0.08%	-0.17%	-2.17%	6.70%	3.07	3.07	-0.01
Under 5 Bond Index (Return)	167.50	167.30	0.118%	0.37%	0.45%	2.23%	67.50%	3.07	3.07	-0.01
Under 10 Bond Index (Clean)	116.50	116.28	0.187%	0.40%	0.44%	-1.28%	16.50%	4.55	4.53	0.45
Under 10 Bond Index (Return)	186.68	186.32	0.194%	0.66%	1.01%	2.08%	86.68%	4.55	4.53	0.45
5 Plus Bond Index (Clean)	130.13	129.63	0.383%	0.99%	1.77%	0.09%	30.13%	9.47	9.35	1.24
5 Plus Bond Index (Return)	218.23	217.40	0.383%	1.18%	2.18%	2.16%	118.23%	9.47	9.35	1.24
10 Plus Bond Index (Clean)	134.72	134.00	0.540%	1.05%	2.81%	-3.62%	34.72%	15.87	15.59	1.80
10 Plus Bond Index (Return)	237.09	235.82	0.539%	1.19%	3.11%	-1.54%	137.09%	15.87	15.59	1.80

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 Amt	
												O/S(m)	Clean Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	101.90	2.79	221	104.69	0.00	8,132	8,287	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.83	0.57	38	111.40	0.00	6,389	7,081	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.47	0.47	38	113.94	0.00	9,256	10,502	10545
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.78	1.93	160	117.71	0.00	7,700	8,915	9064
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.99	0.61	38	123.60	0.00	6,767	8,322	8364
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.62	2.73	221	122.35	0.00	11,609	13,886	14203
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.75	0.52	38	124.27	0.00	8,252	10,211	10254
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.77	0.56	255	103.33	0.00	4,863	4,997	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.62	2.67	250	126.29	0.00	5,480	6,774	6920
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.73	2.35	252	123.08	0.00	8,137	9,824	10015
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.19	3.80	257	142.99	0.00	11,745	16,348	16795
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.48	1.28	194	112.75	0.00	7,928	8,838	8939
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.19	1.53	280	99.72	0.00	5,101	5,008	5086

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Bond Index Constituent

Clean Price Performance			Index Price 25-Nov-2015	Previous Index Price 24-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	101.90	101.91	-0.005%	-0.281%	-0.684%	-3.782%	-0.26	0.39	0.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.83	110.77	0.050%	-0.300%	-0.748%	-3.000%	-0.21	1.84	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.47	113.38	0.076%	-0.055%	-0.329%	-1.894%	-0.15	2.77	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.78	115.67	0.091%	-0.114%	-0.479%	-1.585%	-0.03	3.33	3.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.99	122.86	0.107%	0.065%	-0.138%	-2.178%	-0.01	3.60	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.62	119.39	0.197%	0.430%	0.344%	-0.770%	0.03	4.02	4.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.75	123.54	0.168%	0.455%	0.383%	-1.180%	0.13	4.49	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.77	102.51	0.254%	0.881%	1.737%		0.35	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.62	123.28	0.276%	0.910%	1.354%	1.238%	0.59	6.46	6.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.73	120.33	0.337%	0.996%	1.525%	1.654%	0.81	7.33	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.19	138.69	0.362%	1.016%	1.561%	0.899%	0.97	7.64	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.48	110.87	0.547%	1.286%	2.813%	3.548%	1.51	12.38	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.19	97.67	0.527%	0.635%	2.776%		2.08	21.99	21.54

Return Price Performance			Index Price 25-Nov-2015	Previous Index Price 24-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	104.69	104.68	0.007%	0.038%	0.004%	-4.084%	-0.26	0.39	0.39
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.33	0.063%	0.053%	-4.698%	-3.441%	-0.21	1.84	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.84	0.086%	0.227%	-3.543%	-2.260%	-0.15	2.77	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.71	117.59	0.099%	0.155%	0.100%	-1.915%	-0.03	3.33	3.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.60	123.46	0.120%	0.406%	-4.011%	-2.616%	-0.01	3.60	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	122.35	122.10	0.203%	0.686%	0.908%	-1.108%	0.03	4.02	4.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.27	124.05	0.178%	0.743%	-2.937%	-1.561%	0.13	4.49	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.33	103.07	0.254%	0.933%	1.851%		0.35	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.29	125.94	0.278%	1.115%	1.814%	0.901%	0.59	6.46	6.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.08	122.67	0.338%	1.178%	1.933%	1.342%	0.81	7.33	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.99	142.48	0.363%	1.263%	2.120%	0.497%	0.97	7.64	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.75	112.14	0.548%	1.427%	3.127%	4.415%	1.51	12.38	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.72	99.20	0.524%	0.770%	3.058%		2.08	21.99	21.54