

Irish Stock Exchange Daily Bond Index Report

Thursday 26 November, 2015

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 26-Nov-2015	Close Value 25-Nov-2015		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.89	119.92	-0.025%	0.45%	0.68%	-0.69%	19.89%	5.86	5.81	0.88
All Bond Index (Return)	197.15	197.18	-0.016%	0.70%	1.23%	2.60%	97.15%	5.86	5.81	0.88
Under 3 Bond Index (Clean)	93.57	93.61	-0.044%	-0.24%	-0.62%	-3.35%	-6.43%	1.74	1.74	-0.17
Under 3 Bond Index (Return)	143.02	143.06	-0.031%	0.09%	0.09%	0.73%	43.02%	1.74	1.74	-0.17
Under 5 Bond Index (Clean)	106.67	106.70	-0.025%	0.05%	-0.20%	-2.20%	6.67%	3.07	3.07	-0.01
Under 5 Bond Index (Return)	167.48	167.50	-0.014%	0.36%	0.44%	2.21%	67.48%	3.07	3.07	-0.01
Under 10 Bond Index (Clean)	116.45	116.50	-0.037%	0.36%	0.40%	-1.31%	16.45%	4.55	4.53	0.45
Under 10 Bond Index (Return)	186.63	186.68	-0.026%	0.63%	0.98%	2.06%	86.63%	4.55	4.53	0.45
5 Plus Bond Index (Clean)	130.10	130.13	-0.026%	0.97%	1.74%	0.06%	30.10%	9.47	9.35	1.25
5 Plus Bond Index (Return)	218.19	218.23	-0.018%	1.16%	2.16%	2.14%	118.19%	9.47	9.35	1.25
10 Plus Bond Index (Clean)	134.80	134.72	0.059%	1.11%	2.87%	-3.57%	34.80%	15.87	15.59	1.80
10 Plus Bond Index (Return)	237.25	237.09	0.064%	1.25%	3.18%	-1.48%	137.25%	15.87	15.59	1.80

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	101.86	2.80	222	104.66	0.00	8,132	8,283	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.76	0.59	39	111.35	0.00	6,389	7,077	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.43	0.48	39	113.91	0.00	9,256	10,498	10543
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.76	1.94	161	117.70	0.00	7,700	8,913	9063
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.95	0.63	39	123.58	0.00	6,767	8,320	8362
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.60	2.74	222	122.33	0.00	11,609	13,884	14201
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.76	0.53	39	124.30	0.00	8,252	10,213	10257
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.75	0.56	256	103.31	0.00	4,863	4,996	5024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.58	2.68	251	126.26	0.00	5,480	6,772	6919
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.66	2.36	253	123.02	0.00	8,137	9,818	10010
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.08	3.82	258	142.90	0.00	11,745	16,336	16784
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.42	1.28	195	112.71	0.00	7,928	8,833	8935
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.43	1.54	281	99.97	0.00	5,101	5,020	5099

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Bond Index Constituent

Clean Price Performance			Index Price 26-Nov-2015	Previous Index Price 25-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	101.86	101.90	-0.039%	-0.320%	-0.723%	-3.819%	-0.26	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.76	110.83	-0.057%	-0.356%	-0.804%	-3.055%	-0.20	1.83	1.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.43	113.47	-0.038%	-0.092%	-0.367%	-1.931%	-0.14	2.76	2.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.76	115.78	-0.017%	-0.131%	-0.496%	-1.602%	-0.04	3.33	3.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.95	122.99	-0.030%	0.035%	-0.168%	-2.207%	-0.01	3.60	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	119.60	119.62	-0.021%	0.409%	0.323%	-0.791%	0.03	4.02	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.76	123.75	0.015%	0.469%	0.397%	-1.166%	0.12	4.48	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.75	102.77	-0.019%	0.862%	1.718%		0.36	6.13	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.58	123.62	-0.032%	0.878%	1.322%	1.205%	0.59	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.66	120.73	-0.060%	0.935%	1.463%	1.593%	0.82	7.32	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.08	139.19	-0.077%	0.938%	1.483%	0.821%	0.98	7.63	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.42	111.48	-0.047%	1.238%	2.765%	3.500%	1.51	12.37	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.43	98.19	0.247%	0.885%	3.030%		2.07	22.00	21.55

Return Price Performance			Index Price 26-Nov-2015	Previous Index Price 25-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	104.69	-0.027%	0.011%	-0.023%	-4.110%	-0.26	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.40	-0.043%	0.010%	-4.739%	-3.483%	-0.20	1.83	1.84
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.91	113.94	-0.026%	0.201%	-3.568%	-2.285%	-0.14	2.76	2.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.70	117.71	-0.008%	0.147%	0.093%	-1.922%	-0.04	3.33	3.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.58	123.60	-0.017%	0.389%	-4.027%	-2.632%	-0.01	3.60	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	122.33	122.35	-0.011%	0.675%	0.897%	-1.119%	0.03	4.02	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.30	124.27	0.025%	0.769%	-2.913%	-1.536%	0.12	4.48	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.33	-0.017%	0.915%	1.833%		0.36	6.13	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.26	126.29	-0.023%	1.092%	1.791%	0.878%	0.59	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.02	123.08	-0.051%	1.126%	1.881%	1.290%	0.82	7.32	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.90	142.99	-0.065%	1.198%	2.053%	0.432%	0.98	7.63	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.71	112.75	-0.041%	1.385%	3.085%	4.372%	1.51	12.37	12.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.97	99.72	0.249%	1.021%	3.314%		2.07	22.00	21.55