

Irish Stock Exchange Daily Bond Index Report

Monday 30 November, 2015

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Bond Indices Performance

Index	Close Value 30-Nov-2015	Previous Close Value 27-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.90	120.08	-0.151%	0.46%	0.69%	-0.67%	19.90%	5.85	5.80	0.87
All Bond Index (Return)	197.26	197.49	-0.119%	0.76%	1.28%	2.65%	97.26%	5.85	5.80	0.87
Under 3 Bond Index (Clean)	93.56	93.57	-0.013%	-0.25%	-0.63%	-3.37%	-6.44%	1.73	1.73	-0.18
Under 3 Bond Index (Return)	143.07	143.03	0.023%	0.12%	0.12%	0.77%	43.07%	1.73	1.73	-0.18
Under 5 Bond Index (Clean)	106.70	106.73	-0.023%	0.08%	-0.17%	-2.17%	6.70%	3.06	3.06	-0.03
Under 5 Bond Index (Return)	167.60	167.58	0.011%	0.43%	0.51%	2.29%	67.60%	3.06	3.06	-0.03
Under 10 Bond Index (Clean)	116.49	116.60	-0.096%	0.39%	0.43%	-1.28%	16.49%	4.54	4.52	0.44
Under 10 Bond Index (Return)	186.76	186.88	-0.064%	0.70%	1.06%	2.13%	86.76%	4.54	4.52	0.44
5 Plus Bond Index (Clean)	130.09	130.50	-0.315%	0.96%	1.74%	0.06%	30.09%	9.46	9.34	1.24
5 Plus Bond Index (Return)	218.25	218.88	-0.286%	1.19%	2.19%	2.17%	118.25%	9.46	9.34	1.24
10 Plus Bond Index (Clean)	134.66	135.42	-0.563%	1.00%	2.76%	-3.67%	34.66%	15.86	15.58	1.80
10 Plus Bond Index (Return)	237.05	238.33	-0.539%	1.17%	3.09%	-1.56%	137.05%	15.86	15.58	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	101.84	2.85	226	104.69	0.00	8,132	8,282	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.74	0.65	43	111.39	0.00	6,389	7,076	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.42	0.53	43	113.95	0.00	9,256	10,498	10547
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.79	1.99	165	117.78	0.00	7,700	8,916	9069
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.04	0.70	43	123.74	0.00	6,767	8,326	8373
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.63	2.79	226	122.41	0.00	11,609	13,887	14210
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.88	0.59	43	124.47	0.00	8,252	10,223	10271
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.91	0.57	260	103.48	0.00	4,863	5,004	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.69	2.73	255	126.42	0.00	5,480	6,778	6927
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.72	2.39	257	123.11	0.00	8,137	9,823	10018
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.04	3.88	262	142.91	0.00	11,745	16,330	16785
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.34	1.31	199	112.65	0.00	7,928	8,827	8931
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.26	1.56	285	99.82	0.00	5,101	5,012	5091

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Bond Index Constituent

Clean Price Performance			Index Price 30-Nov-2015	Previous Index Price 27-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	101.84	101.85	-0.008%	-0.342%	-0.746%	-3.841%	-0.27	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.74	110.75	-0.006%	-0.373%	-0.821%	-3.072%	-0.21	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.42	113.45	-0.021%	-0.094%	-0.369%	-1.932%	-0.15	2.76	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.79	115.80	-0.004%	-0.104%	-0.468%	-1.575%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.04	123.06	-0.019%	0.106%	-0.097%	-2.138%	-0.04	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	119.69	-0.053%	0.434%	0.348%	-0.766%	0.02	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.88	123.92	-0.029%	0.566%	0.494%	-1.071%	0.09	4.48	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.91	103.01	-0.094%	1.014%	1.871%		0.33	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.69	123.90	-0.172%	0.967%	1.412%	1.296%	0.58	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.72	120.98	-0.217%	0.984%	1.512%	1.642%	0.81	7.32	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.04	139.44	-0.290%	0.904%	1.448%	0.787%	0.98	7.63	7.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.34	111.86	-0.460%	1.166%	2.691%	3.426%	1.52	12.37	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.26	99.00	-0.742%	0.712%	2.855%		2.08	21.98	21.54

Return Price Performance			Index Price 30-Nov-2015	Previous Index Price 27-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	104.66	0.029%	0.038%	0.004%	-4.084%	-0.27	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.39	111.35	0.034%	0.047%	-4.704%	-3.447%	-0.21	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.95	113.94	0.011%	0.242%	-3.529%	-2.245%	-0.15	2.76	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.78	117.75	0.026%	0.216%	0.162%	-1.855%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.74	123.71	0.020%	0.513%	-3.909%	-2.513%	-0.04	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	122.41	122.44	-0.021%	0.740%	0.963%	-1.055%	0.02	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.47	124.47	0.004%	0.910%	-2.777%	-1.398%	0.09	4.48	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.57	-0.087%	1.075%	1.995%		0.33	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.42	126.60	-0.143%	1.215%	1.914%	1.000%	0.58	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.11	123.35	-0.190%	1.204%	1.959%	1.368%	0.81	7.32	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.91	143.27	-0.252%	1.206%	2.062%	0.440%	0.98	7.63	7.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.65	113.15	-0.438%	1.337%	3.036%	4.322%	1.52	12.37	12.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.82	100.54	-0.714%	0.874%	3.165%		2.08	21.98	21.54