

Irish Stock Exchange Daily Bond Index Report

Thursday 3 December, 2015

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Bond Indices Performance

Index	Close Value 03-Dec-2015	Previous Close Value 02-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.79	119.85	-0.886%	-0.93%	-0.24%	-1.59%	18.79%	5.79	5.73	1.01
All Bond Index (Return)	195.51	197.21	-0.863%	-0.88%	0.39%	1.75%	95.51%	5.79	5.73	1.01
Under 3 Bond Index (Clean)	93.34	93.56	-0.235%	-0.24%	-0.87%	-3.59%	-6.66%	1.72	1.72	-0.08
Under 3 Bond Index (Return)	142.78	143.10	-0.221%	-0.20%	-0.07%	0.57%	42.78%	1.72	1.72	-0.08
Under 5 Bond Index (Clean)	106.31	106.76	-0.426%	-0.37%	-0.54%	-2.53%	6.31%	3.05	3.04	0.07
Under 5 Bond Index (Return)	167.04	167.73	-0.409%	-0.33%	0.18%	1.95%	67.04%	3.05	3.04	0.07
Under 10 Bond Index (Clean)	115.69	116.51	-0.702%	-0.69%	-0.26%	-1.96%	15.69%	4.51	4.49	0.58
Under 10 Bond Index (Return)	185.56	186.83	-0.680%	-0.64%	0.40%	1.47%	85.56%	4.51	4.49	0.58
5 Plus Bond Index (Clean)	127.94	129.87	-1.485%	-1.65%	0.06%	-1.59%	27.94%	9.38	9.25	1.41
5 Plus Bond Index (Return)	214.77	217.92	-1.449%	-1.60%	0.56%	0.54%	114.77%	9.38	9.25	1.41
10 Plus Bond Index (Clean)	130.94	134.01	-2.294%	-2.76%	-0.08%	-6.33%	30.94%	15.74	15.43	1.98
10 Plus Bond Index (Return)	230.62	235.95	-2.258%	-2.71%	0.30%	-4.23%	130.62%	15.74	15.43	1.98

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	101.76	2.89	229	104.64	0.00	8,132	8,275	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.45	0.69	46	111.14	0.00	6,389	7,057	7101
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.04	0.57	46	113.61	0.00	9,256	10,463	10515
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.45	2.03	168	117.47	0.00	7,700	8,889	9045
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.54	0.74	46	123.28	0.00	6,767	8,292	8342
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.01	2.82	229	121.83	0.00	11,609	13,815	14143
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.22	0.63	46	123.85	0.00	8,252	10,168	10220
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.05	0.58	263	102.63	0.00	4,863	4,962	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.46	2.76	258	125.22	0.00	5,480	6,710	6861
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.20	2.42	260	121.62	0.00	8,137	9,699	9896
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.00	3.92	265	140.92	0.00	11,745	16,091	16551
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.80	1.33	202	110.13	0.00	7,928	8,625	8731
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.71	1.58	288	96.29	0.00	5,101	4,831	4911

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Bond Index Constituent

Clean Price Performance			Index Price 03-Dec-2015	Previous Index Price 02-Dec-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.76	101.81	-0.055%	-0.082%	-0.826%	-3.919%	-0.23	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.45	110.73	-0.253%	-0.269%	-1.088%	-3.333%	-0.10	1.81	1.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.04	113.46	-0.366%	-0.338%	-0.705%	-2.264%	-0.05	2.75	2.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.45	115.95	-0.431%	-0.298%	-0.765%	-1.868%	0.02	3.31	3.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.54	123.13	-0.481%	-0.408%	-0.505%	-2.537%	0.06	3.58	3.58
IE0034074488	3407448	4.5 Treas Bnd 2020	119.01	119.71	-0.589%	-0.518%	-0.172%	-1.280%	0.13	4.00	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.22	124.01	-0.637%	-0.538%	-0.047%	-1.604%	0.20	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.05	102.97	-0.893%	-0.831%	1.025%		0.47	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	123.74	-1.030%	-0.994%	0.403%	0.288%	0.72	6.43	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.20	120.69	-1.235%	-1.260%	0.233%	0.361%	0.98	7.30	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.00	138.84	-1.323%	-1.465%	-0.038%	-0.690%	1.16	7.60	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.80	111.00	-1.978%	-2.284%	0.346%	1.064%	1.71	12.32	12.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.71	97.50	-2.853%	-3.610%	-0.858%		2.25	21.81	21.33

Return Price Performance			Index Price 03-Dec-2015	Previous Index Price 02-Dec-2015	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	104.69	-0.041%	-0.043%	-0.039%	-4.126%	-0.23	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.14	111.40	-0.238%	-0.227%	-4.920%	-3.667%	-0.10	1.81	1.82
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.61	114.01	-0.353%	-0.304%	-3.822%	-2.542%	-0.05	2.75	2.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.47	117.96	-0.414%	-0.262%	-0.101%	-2.112%	0.02	3.31	3.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.28	123.86	-0.464%	-0.366%	-4.261%	-2.869%	0.06	3.58	3.58
IE0034074488	3407448	4.5 Treas Bnd 2020	121.83	122.52	-0.566%	-0.476%	0.482%	-1.526%	0.13	4.00	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	124.62	-0.623%	-0.503%	-3.266%	-1.894%	0.20	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.63	103.55	-0.887%	-0.820%	1.158%		0.47	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.22	126.48	-0.999%	-0.948%	0.948%	0.043%	0.72	6.43	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.62	123.10	-1.204%	-1.213%	0.723%	0.139%	0.98	7.30	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.92	142.74	-1.276%	-1.394%	0.639%	-0.960%	1.16	7.60	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.13	112.32	-1.949%	-2.240%	0.728%	1.985%	1.71	12.32	12.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.29	99.07	-2.803%	-3.537%	-0.485%		2.25	21.81	21.33