

# Irish Stock Exchange Daily Bond Index Report

Friday 20 November, 2015

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## Bond Indices Performance

Index	Close Value 20-Nov-2015	Previous Close Value 19-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.79	119.62	0.145%	0.37%	0.60%	-0.77%	19.79%	5.87	5.82	0.90
All Bond Index (Return)	196.89	196.59	0.152%	0.57%	1.09%	2.46%	96.89%	5.87	5.82	0.90
Under 3 Bond Index (Clean)	93.63	93.63	0.001%	-0.18%	-0.56%	-3.29%	-6.37%	1.75	1.76	-0.16
Under 3 Bond Index (Return)	143.00	142.98	0.013%	0.07%	0.08%	0.72%	43.00%	1.75	1.76	-0.16
Under 5 Bond Index (Clean)	106.65	106.62	0.025%	0.03%	-0.22%	-2.22%	6.65%	3.08	3.08	0.02
Under 5 Bond Index (Return)	167.33	167.27	0.036%	0.27%	0.35%	2.12%	67.33%	3.08	3.08	0.02
Under 10 Bond Index (Clean)	116.40	116.31	0.072%	0.31%	0.36%	-1.36%	16.40%	4.56	4.54	0.48
Under 10 Bond Index (Return)	186.43	186.27	0.081%	0.52%	0.87%	1.94%	86.43%	4.56	4.54	0.48
5 Plus Bond Index (Clean)	129.90	129.51	0.300%	0.81%	1.59%	-0.09%	29.90%	9.48	9.36	1.26
5 Plus Bond Index (Return)	217.77	217.11	0.303%	0.96%	1.96%	1.94%	117.77%	9.48	9.36	1.26
10 Plus Bond Index (Clean)	134.40	133.46	0.701%	0.81%	2.57%	-3.86%	34.40%	15.88	15.60	1.81
10 Plus Bond Index (Return)	236.46	234.82	0.699%	0.92%	2.84%	-1.81%	136.46%	15.88	15.60	1.81

## 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	101.94	2.72	216	104.66	0.00	8,132	8,289	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.85	0.50	33	111.35	0.00	6,389	7,083	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.47	0.41	33	113.87	0.00	9,256	10,502	10540
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.77	1.87	155	117.64	0.00	7,700	8,914	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.95	0.53	33	123.48	0.00	6,767	8,320	8356
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.43	2.66	216	122.10	0.00	11,609	13,865	14174
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.63	0.45	33	124.08	0.00	8,252	10,202	10239
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.64	0.55	250	103.19	0.00	4,863	4,991	5017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.44	2.62	245	126.05	0.00	5,480	6,764	6907
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.56	2.30	247	122.86	0.00	8,137	9,810	9997
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.95	3.73	252	142.67	0.00	11,745	16,320	16757
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.07	1.24	189	112.31	0.00	7,928	8,805	8904
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.17	1.51	275	99.67	0.00	5,101	5,007	5084



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Nov-2015	Previous Index Price 19-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	101.94	101.95	-0.010%	-0.250%	-0.653%	-3.751%	-0.24	0.40	0.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.85	110.86	-0.003%	-0.275%	-0.724%	-2.977%	-0.20	1.85	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.47	113.45	0.013%	-0.057%	-0.332%	-1.896%	-0.13	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.77	115.75	0.015%	-0.121%	-0.486%	-1.592%	-0.02	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.95	122.94	0.012%	0.033%	-0.171%	-2.210%	0.01	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.39	0.034%	0.273%	0.187%	-0.925%	0.07	4.03	4.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.63	123.51	0.096%	0.357%	0.286%	-1.276%	0.16	4.50	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.64	102.51	0.128%	0.749%	1.604%		0.38	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.44	123.30	0.111%	0.759%	1.203%	1.087%	0.62	6.47	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.56	120.38	0.156%	0.854%	1.382%	1.511%	0.83	7.34	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.95	138.70	0.180%	0.838%	1.383%	0.721%	1.00	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.07	110.61	0.414%	0.916%	2.438%	3.170%	1.54	12.39	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.17	96.99	1.211%	0.615%	2.755%		2.08	22.00	21.55

Return Price Performance			Index Price 20-Nov-2015	Previous Index Price 19-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	104.66	0.002%	0.009%	-0.026%	-4.113%	-0.24	0.40	0.40
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.34	0.011%	0.009%	-4.740%	-3.484%	-0.20	1.85	1.85
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.87	113.85	0.024%	0.171%	-3.597%	-2.314%	-0.13	2.78	2.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.64	117.61	0.025%	0.096%	0.042%	-1.972%	-0.02	3.34	3.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.48	123.45	0.025%	0.308%	-4.105%	-2.711%	0.01	3.61	3.61
IE0034074488	3407448	4.5 Treas Bnd 2020	122.10	122.04	0.043%	0.481%	0.703%	-1.309%	0.07	4.03	4.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.08	123.95	0.106%	0.590%	-3.085%	-1.710%	0.16	4.50	4.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.19	103.05	0.129%	0.790%	1.707%		0.38	6.14	6.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.05	125.91	0.118%	0.925%	1.622%	0.711%	0.62	6.47	6.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.86	122.67	0.161%	1.000%	1.754%	1.164%	0.83	7.34	7.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.67	142.41	0.186%	1.037%	1.892%	0.273%	1.00	7.65	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.31	111.85	0.416%	1.031%	2.725%	4.007%	1.54	12.39	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.67	98.49	1.199%	0.723%	3.010%		2.08	22.00	21.55