

Irish Stock Exchange Daily Bond Index Report

Monday 9 November, 2015

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 09-Nov-2015	Previous Close Value 06-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.43	118.63	-0.163%	-0.77%	-0.54%	-1.89%	18.43%	5.83	5.77	1.09
All Bond Index (Return)	194.48	194.74	-0.131%	-0.66%	-0.15%	1.21%	94.48%	5.83	5.77	1.09
Under 3 Bond Index (Clean)	93.69	93.69	0.004%	-0.11%	-0.49%	-3.23%	-6.31%	1.79	1.79	-0.11
Under 3 Bond Index (Return)	142.90	142.85	0.041%	0.01%	0.01%	0.65%	42.90%	1.79	1.79	-0.11
Under 5 Bond Index (Clean)	106.44	106.44	0.006%	-0.17%	-0.41%	-2.40%	6.44%	3.11	3.11	0.13
Under 5 Bond Index (Return)	166.80	166.74	0.040%	-0.05%	0.03%	1.80%	66.80%	3.11	3.11	0.13
Under 10 Bond Index (Clean)	115.53	115.59	-0.051%	-0.43%	-0.39%	-2.09%	15.53%	4.58	4.55	0.66
Under 10 Bond Index (Return)	184.85	184.89	-0.019%	-0.32%	0.02%	1.08%	84.85%	4.58	4.55	0.66
5 Plus Bond Index (Clean)	126.84	127.33	-0.386%	-1.56%	-0.80%	-2.44%	26.84%	9.42	9.28	1.51
5 Plus Bond Index (Return)	212.56	213.32	-0.356%	-1.45%	-0.48%	-0.50%	112.56%	9.42	9.28	1.51
10 Plus Bond Index (Clean)	128.89	130.24	-1.034%	-3.33%	-1.64%	-7.80%	28.89%	15.75	15.43	2.08
10 Plus Bond Index (Return)	226.74	229.04	-1.004%	-3.23%	-1.39%	-5.84%	126.74%	15.75	15.43	2.08

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	102.09	2.58	205	104.67	0.00	8,132	8,302	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.01	0.33	22	111.34	0.00	6,389	7,092	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.41	0.27	22	113.68	0.00	9,256	10,497	10522
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.60	1.74	144	117.34	0.00	7,700	8,901	9035
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.71	0.36	22	123.06	0.00	6,767	8,303	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	2.53	205	121.42	0.00	11,609	13,802	14095
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.95	0.30	22	123.25	0.00	8,252	10,146	10170
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.40	0.52	239	101.92	0.00	4,863	4,930	4956
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.67	2.50	234	124.17	0.00	5,480	6,667	6804
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.44	2.20	236	120.64	0.00	8,137	9,638	9816
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.23	3.57	241	139.79	0.00	11,745	16,000	16419
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	107.43	1.17	178	108.60	0.00	7,928	8,516	8609
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	92.73	1.45	264	94.17	0.00	5,101	4,730	4803

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Bond Index Constituent

Clean Price Performance			Index Price 09-Nov-2015	Previous Index Price 06-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	102.09	102.11	-0.015%	-0.098%	-0.502%	-3.605%	-0.20	0.43	0.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.01	111.00	0.004%	-0.136%	-0.585%	-2.841%	-0.18	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.41	113.39	0.020%	-0.107%	-0.382%	-1.945%	-0.06	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.60	115.58	0.016%	-0.266%	-0.630%	-1.735%	0.06	3.38	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.71	122.70	0.008%	-0.164%	-0.367%	-2.402%	0.11	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	118.91	-0.013%	-0.181%	-0.266%	-1.373%	0.21	4.07	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.95	122.92	0.020%	-0.193%	-0.264%	-1.818%	0.31	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.40	101.37	0.022%	-0.471%	0.373%		0.58	6.18	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.67	121.81	-0.113%	-0.682%	-0.244%	-0.359%	0.85	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.44	118.66	-0.183%	-0.919%	-0.401%	-0.274%	1.08	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.23	136.51	-0.205%	-1.136%	-0.602%	-1.250%	1.26	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	107.43	108.16	-0.675%	-2.394%	-0.922%	-0.214%	1.81	12.38	12.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	92.73	94.31	-1.673%	-4.959%	-2.937%		2.35	21.79	21.29

Return Price Performance			Index Price 09-Nov-2015	Previous Index Price 06-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	104.67	104.65	0.022%	0.025%	-0.010%	-4.097%	-0.20	0.43	0.44
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.29	0.045%	0.000%	-4.748%	-3.492%	-0.18	1.89	1.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.68	113.62	0.053%	0.001%	-3.761%	-2.480%	-0.06	2.82	2.82
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.34	117.28	0.047%	-0.159%	-0.213%	-2.222%	0.06	3.38	3.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.06	123.01	0.048%	-0.032%	-4.430%	-3.041%	0.11	3.65	3.64
IE0034074488	3407448	4.5 Treas Bnd 2020	121.42	121.40	0.018%	-0.076%	0.145%	-1.856%	0.21	4.07	4.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.25	123.18	0.053%	-0.082%	-3.732%	-2.367%	0.31	4.53	4.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.92	101.89	0.028%	-0.447%	0.458%		0.58	6.18	6.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.17	124.28	-0.085%	-0.583%	0.104%	-0.793%	0.85	6.49	6.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	120.83	-0.156%	-0.827%	-0.087%	-0.666%	1.08	7.36	7.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.79	140.03	-0.169%	-1.004%	-0.167%	-1.754%	1.26	7.66	7.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.60	109.31	-0.650%	-2.312%	-0.674%	0.566%	1.81	12.38	12.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.17	95.74	-1.631%	-4.833%	-2.673%		2.35	21.79	21.29