

Irish Stock Exchange Daily Bond Index Report

Friday 27 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 27-Nov-2015	Previous Close Value 26-Nov-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.08	119.89	0.164%	0.61%	0.85%	-0.52%	20.08%	5.87	5.82	0.85
All Bond Index (Return)	197.49	197.15	0.171%	0.88%	1.40%	2.78%	97.49%	5.87	5.82	0.85
Under 3 Bond Index (Clean)	93.57	93.57	0.000%	-0.24%	-0.62%	-3.35%	-6.43%	1.73	1.74	-0.18
Under 3 Bond Index (Return)	143.03	143.02	0.012%	0.10%	0.10%	0.75%	43.03%	1.73	1.74	-0.18
Under 5 Bond Index (Clean)	106.73	106.67	0.051%	0.10%	-0.15%	-2.15%	6.73%	3.06	3.06	-0.03
Under 5 Bond Index (Return)	167.58	167.48	0.062%	0.42%	0.50%	2.28%	67.58%	3.06	3.06	-0.03
Under 10 Bond Index (Clean)	116.60	116.45	0.125%	0.49%	0.53%	-1.19%	16.60%	4.55	4.53	0.42
Under 10 Bond Index (Return)	186.88	186.63	0.134%	0.77%	1.12%	2.19%	86.88%	4.55	4.53	0.42
5 Plus Bond Index (Clean)	130.50	130.10	0.311%	1.28%	2.06%	0.37%	30.50%	9.47	9.36	1.21
5 Plus Bond Index (Return)	218.88	218.19	0.313%	1.48%	2.48%	2.46%	118.88%	9.47	9.36	1.21
10 Plus Bond Index (Clean)	135.42	134.80	0.458%	1.57%	3.34%	-3.13%	35.42%	15.88	15.61	1.77
10 Plus Bond Index (Return)	238.33	237.25	0.458%	1.72%	3.65%	-1.03%	138.33%	15.88	15.61	1.77

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	101.85	2.81	223	104.66	0.00	8,132	8,282	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.75	0.60	40	111.35	0.00	6,389	7,076	7115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.45	0.49	40	113.94	0.00	9,256	10,500	10546
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.80	1.95	162	117.75	0.00	7,700	8,916	9067
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.06	0.65	40	123.71	0.00	6,767	8,327	8371
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.69	2.75	223	122.44	0.00	11,609	13,894	14213
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.92	0.55	40	124.47	0.00	8,252	10,226	10271
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.01	0.56	257	103.57	0.00	4,863	5,009	5036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.90	2.69	252	126.60	0.00	5,480	6,789	6937
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.98	2.37	254	123.35	0.00	8,137	9,844	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.44	3.83	259	143.27	0.00	11,745	16,378	16828
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.86	1.29	196	113.15	0.00	7,928	8,868	8970
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.00	1.55	282	100.54	0.00	5,101	5,049	5128

Irish Stock Exchange Daily Bond Index Report

Friday 27 November, 2015

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

Bond Index Constituent

Clean Price Performance			Index Price 27-Nov-2015	Previous Index Price 26-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	101.85	101.86	-0.015%	-0.335%	-0.738%	-3.834%	-0.25	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.75	110.76	-0.011%	-0.367%	-0.815%	-3.066%	-0.20	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.45	113.43	0.019%	-0.073%	-0.348%	-1.912%	-0.16	2.76	2.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.80	115.76	0.032%	-0.099%	-0.464%	-1.571%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.06	122.95	0.089%	0.124%	-0.079%	-2.120%	-0.04	3.59	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	119.69	119.60	0.078%	0.487%	0.401%	-0.713%	0.00	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.92	123.76	0.125%	0.595%	0.523%	-1.042%	0.09	4.48	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.01	102.75	0.245%	1.109%	1.967%		0.32	6.13	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.90	123.58	0.261%	1.141%	1.586%	1.470%	0.55	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.98	120.66	0.265%	1.203%	1.732%	1.862%	0.78	7.32	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.44	139.08	0.257%	1.197%	1.744%	1.080%	0.94	7.63	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.86	111.42	0.390%	1.634%	3.166%	3.904%	1.48	12.38	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.00	98.43	0.576%	1.466%	3.624%		2.05	22.02	21.58

Return Price Performance			Index Price 27-Nov-2015	Previous Index Price 26-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%	0.010%	-0.025%	-4.112%	-0.25	0.38	0.38
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.35	111.35	0.003%	0.013%	-4.736%	-3.480%	-0.20	1.83	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.94	113.91	0.030%	0.230%	-3.540%	-2.256%	-0.16	2.76	2.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.75	117.70	0.042%	0.190%	0.135%	-1.881%	-0.05	3.32	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.71	123.58	0.103%	0.492%	-3.929%	-2.532%	-0.04	3.59	3.60
IE0034074488	3407448	4.5 Treas Bnd 2020	122.44	122.33	0.086%	0.761%	0.984%	-1.034%	0.00	4.01	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.47	124.30	0.136%	0.906%	-2.781%	-1.402%	0.09	4.48	4.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.31	0.246%	1.163%	2.084%		0.32	6.13	6.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.60	126.26	0.265%	1.360%	2.060%	1.145%	0.55	6.45	6.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.35	123.02	0.267%	1.397%	2.153%	1.561%	0.78	7.32	7.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.27	142.90	0.261%	1.462%	2.320%	0.694%	0.94	7.63	7.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.15	112.71	0.392%	1.783%	3.489%	4.781%	1.48	12.38	12.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.54	99.97	0.573%	1.600%	3.907%		2.05	22.02	21.58