

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 December, 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 02-Dec-2015	Previous Close Value 01-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.85	119.76	0.076%	-0.04%	0.65%	-0.71%	19.85%	5.84	5.79	0.87
All Bond Index (Return)	197.21	197.05	0.084%	-0.02%	1.26%	2.63%	97.21%	5.84	5.79	0.87
Under 3 Bond Index (Clean)	93.56	93.55	0.014%	0.00%	-0.63%	-3.37%	-6.44%	1.73	1.73	-0.19
Under 3 Bond Index (Return)	143.10	143.06	0.025%	0.02%	0.15%	0.79%	43.10%	1.73	1.73	-0.19
Under 5 Bond Index (Clean)	106.76	106.68	0.074%	0.06%	-0.11%	-2.11%	6.76%	3.06	3.06	-0.05
Under 5 Bond Index (Return)	167.73	167.59	0.084%	0.08%	0.59%	2.37%	67.73%	3.06	3.06	-0.05
Under 10 Bond Index (Clean)	116.51	116.41	0.081%	0.02%	0.45%	-1.27%	16.51%	4.53	4.52	0.44
Under 10 Bond Index (Return)	186.83	186.66	0.089%	0.04%	1.09%	2.17%	86.83%	4.53	4.52	0.44
5 Plus Bond Index (Clean)	129.87	129.77	0.078%	-0.17%	1.57%	-0.11%	29.87%	9.44	9.32	1.26
5 Plus Bond Index (Return)	217.92	217.74	0.084%	-0.15%	2.04%	2.02%	117.92%	9.44	9.32	1.26
10 Plus Bond Index (Clean)	134.01	133.96	0.037%	-0.48%	2.27%	-4.13%	34.01%	15.83	15.54	1.83
10 Plus Bond Index (Return)	235.95	235.85	0.042%	-0.46%	2.62%	-2.02%	135.95%	15.83	15.54	1.83

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	101.81	2.87	228	104.69	0.00	8,132	8,279	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.73	0.68	45	111.40	0.00	6,389	7,074	7118
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.46	0.56	45	114.01	0.00	9,256	10,501	10552
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.95	2.01	167	117.96	0.00	7,700	8,928	9083
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	123.13	0.73	45	123.86	0.00	6,767	8,332	8381
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.71	2.81	228	122.52	0.00	11,609	13,897	14223
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	124.01	0.62	45	124.62	0.00	8,252	10,233	10284
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.97	0.57	262	103.55	0.00	4,863	5,007	5035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.74	2.75	257	126.48	0.00	5,480	6,780	6931
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.69	2.41	259	123.10	0.00	8,137	9,820	10017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.84	3.91	264	142.74	0.00	11,745	16,307	16765
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.00	1.32	201	112.32	0.00	7,928	8,799	8904
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.50	1.57	287	99.07	0.00	5,101	4,973	5053

Irish Stock Exchange Daily Bond Index Report

Wednesday 2 December, 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 02-Dec-2015	Previous Index Price 01-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	101.81	101.82	-0.005%	-0.027%	-0.772%	-3.867%	-0.27	0.37	0.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.73	110.73	0.000%	-0.016%	-0.837%	-3.088%	-0.21	1.82	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.46	113.41	0.037%	0.028%	-0.341%	-1.905%	-0.17	2.75	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.95	115.79	0.134%	0.134%	-0.335%	-1.443%	-0.10	3.31	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.13	123.03	0.079%	0.073%	-0.024%	-2.066%	-0.07	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	119.71	119.58	0.109%	0.071%	0.419%	-0.695%	-0.01	4.00	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.01	123.85	0.125%	0.099%	0.594%	-0.973%	0.06	4.47	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	102.85	0.122%	0.063%	1.935%		0.32	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.74	123.59	0.115%	0.036%	1.449%	1.332%	0.57	6.44	6.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.69	120.57	0.102%	-0.025%	1.487%	1.617%	0.81	7.31	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.84	138.74	0.068%	-0.144%	1.302%	0.642%	1.00	7.62	7.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.00	110.89	0.095%	-0.313%	2.370%	3.103%	1.55	12.36	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.50	97.56	-0.067%	-0.779%	2.054%		2.12	21.94	21.49

Return Price Performance			Index Price 02-Dec-2015	Previous Index Price 01-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	104.69	104.68	0.007%	-0.002%	0.002%	-4.086%	-0.27	0.37	0.37
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.39	0.013%	0.011%	-4.693%	-3.437%	-0.21	1.82	1.83
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.01	113.96	0.048%	0.050%	-3.480%	-2.196%	-0.17	2.75	2.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.96	117.79	0.142%	0.152%	0.314%	-1.706%	-0.10	3.31	3.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.86	123.74	0.091%	0.099%	-3.815%	-2.416%	-0.07	3.59	3.59
IE0034074488	3407448	4.5 Treas Bnd 2020	122.52	122.38	0.116%	0.090%	1.053%	-0.966%	-0.01	4.00	4.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.62	124.45	0.135%	0.121%	-2.660%	-1.279%	0.06	4.47	4.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.42	0.123%	0.067%	2.063%		0.32	6.12	6.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.48	126.33	0.121%	0.052%	1.967%	1.053%	0.57	6.44	6.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.10	122.97	0.108%	-0.009%	1.950%	1.359%	0.81	7.31	7.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.74	142.63	0.077%	-0.119%	1.940%	0.320%	1.00	7.62	7.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.32	112.21	0.100%	-0.296%	2.730%	4.013%	1.55	12.36	12.17
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.07	99.13	-0.060%	-0.755%	2.385%		2.12	21.94	21.49