

Irish Stock Exchange Daily Bond Index Report

Friday 4 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 04-Dec-2015	Previous Close Value 03-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.63	118.79	-0.136%	-1.06%	-0.38%	-1.73%	18.63%	5.79	5.73	1.04
All Bond Index (Return)	195.27	195.51	-0.125%	-1.01%	0.26%	1.62%	95.27%	5.79	5.73	1.04
Under 3 Bond Index (Clean)	93.33	93.34	-0.014%	-0.25%	-0.88%	-3.61%	-6.67%	1.71	1.71	-0.08
Under 3 Bond Index (Return)	142.78	142.78	-0.001%	-0.20%	-0.08%	0.57%	42.78%	1.71	1.71	-0.08
Under 5 Bond Index (Clean)	106.21	106.31	-0.091%	-0.46%	-0.63%	-2.62%	6.21%	3.04	3.04	0.10
Under 5 Bond Index (Return)	166.91	167.04	-0.078%	-0.41%	0.10%	1.87%	66.91%	3.04	3.04	0.10
Under 10 Bond Index (Clean)	115.52	115.69	-0.143%	-0.83%	-0.40%	-2.10%	15.52%	4.51	4.48	0.61
Under 10 Bond Index (Return)	185.32	185.56	-0.130%	-0.77%	0.27%	1.34%	85.32%	4.51	4.48	0.61
5 Plus Bond Index (Clean)	127.69	127.94	-0.197%	-1.84%	-0.14%	-1.79%	27.69%	9.38	9.25	1.43
5 Plus Bond Index (Return)	214.37	214.77	-0.186%	-1.78%	0.37%	0.35%	114.37%	9.38	9.25	1.43
10 Plus Bond Index (Clean)	130.82	130.94	-0.091%	-2.85%	-0.17%	-6.42%	30.82%	15.74	15.43	1.98
10 Plus Bond Index (Return)	230.43	230.62	-0.083%	-2.79%	0.21%	-4.31%	130.43%	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	101.74	2.90	230	104.64	0.00	8,132	8,273	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.46	0.71	47	111.16	0.00	6,389	7,057	7102
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.01	0.58	47	113.59	0.00	9,256	10,460	10513
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.36	2.04	169	117.40	0.00	7,700	8,883	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.38	0.76	47	123.14	0.00	6,767	8,281	8333
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.81	2.84	230	121.64	0.00	11,609	13,792	14121
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.01	0.64	47	123.65	0.00	8,252	10,150	10204
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.82	0.58	264	102.40	0.00	4,863	4,951	4979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	2.77	259	124.93	0.00	5,480	6,694	6846
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.93	2.43	261	121.36	0.00	8,137	9,678	9875
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.67	3.94	266	140.60	0.00	11,745	16,052	16514
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.64	1.34	203	109.97	0.00	7,928	8,612	8718
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.73	1.58	289	96.31	0.00	5,101	4,832	4912

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Bond Index Constituent

Clean Price Performance			Index Price 04-Dec-2015	Previous Index Price 03-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	101.74	101.76	-0.017%	-0.098%	-0.843%	-3.935%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	110.45	0.009%	-0.260%	-1.079%	-3.324%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.01	113.04	-0.027%	-0.364%	-0.732%	-2.290%	-0.04	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.36	115.45	-0.074%	-0.371%	-0.838%	-1.941%	0.04	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.38	122.54	-0.127%	-0.535%	-0.632%	-2.661%	0.09	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	119.01	-0.166%	-0.683%	-0.337%	-1.443%	0.17	3.99	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.01	123.22	-0.170%	-0.708%	-0.217%	-1.771%	0.23	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.82	102.05	-0.230%	-1.059%	0.792%		0.51	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.46	-0.241%	-1.233%	0.162%	0.047%	0.76	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.93	119.20	-0.221%	-1.479%	0.011%	0.139%	1.00	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.67	137.00	-0.243%	-1.705%	-0.281%	-0.931%	1.19	7.59	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.64	108.80	-0.152%	-2.432%	0.194%	0.910%	1.72	12.32	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.73	94.71	0.018%	-3.593%	-0.841%		2.25	21.81	21.33

Return Price Performance			Index Price 04-Dec-2015	Previous Index Price 03-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	104.64	-0.004%	-0.047%	-0.043%	-4.129%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.16	111.14	0.022%	-0.205%	-4.899%	-3.645%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.59	113.61	-0.016%	-0.319%	-3.837%	-2.557%	-0.04	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.40	117.47	-0.062%	-0.324%	-0.163%	-2.173%	0.04	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.14	123.28	-0.114%	-0.479%	-4.370%	-2.980%	0.09	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.64	121.83	-0.151%	-0.627%	0.330%	-1.675%	0.17	3.99	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.65	123.85	-0.158%	-0.660%	-3.419%	-2.049%	0.23	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.40	102.63	-0.226%	-1.045%	0.929%		0.51	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.93	125.22	-0.228%	-1.173%	0.718%	-0.185%	0.76	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.36	121.62	-0.210%	-1.420%	0.512%	-0.071%	1.00	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.60	140.92	-0.226%	-1.617%	0.411%	-1.184%	1.19	7.59	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.97	110.13	-0.143%	-2.380%	0.584%	1.839%	1.72	12.32	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.31	96.29	0.024%	-3.514%	-0.461%		2.25	21.81	21.33