

# Irish Stock Exchange Daily Bond Index Report

Wednesday 9 December, 2015

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## Bond Indices Performance

Index	Close Value 09-Dec-2015	Previous Close Value 08-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.16	119.23	-0.065%	-0.62%	0.07%	-1.29%	19.16%	5.81	5.75	0.96
All Bond Index (Return)	196.22	196.32	-0.053%	-0.53%	0.75%	2.11%	96.22%	5.81	5.75	0.96
Under 3 Bond Index (Clean)	93.36	93.35	0.014%	-0.21%	-0.84%	-3.57%	-6.64%	1.71	1.71	-0.12
Under 3 Bond Index (Return)	142.92	142.88	0.026%	-0.10%	0.02%	0.67%	42.92%	1.71	1.71	-0.12
Under 5 Bond Index (Clean)	106.36	106.33	0.030%	-0.32%	-0.49%	-2.48%	6.36%	3.03	3.03	0.04
Under 5 Bond Index (Return)	167.24	167.18	0.041%	-0.21%	0.30%	2.07%	67.24%	3.03	3.03	0.04
Under 10 Bond Index (Clean)	115.87	115.90	-0.023%	-0.53%	-0.10%	-1.80%	15.87%	4.51	4.48	0.54
Under 10 Bond Index (Return)	185.96	185.99	-0.012%	-0.43%	0.62%	1.69%	85.96%	4.51	4.48	0.54
5 Plus Bond Index (Clean)	128.77	129.01	-0.188%	-1.02%	0.70%	-0.96%	28.77%	9.41	9.28	1.35
5 Plus Bond Index (Return)	216.22	216.60	-0.176%	-0.93%	1.24%	1.22%	116.22%	9.41	9.28	1.35
10 Plus Bond Index (Clean)	132.85	133.36	-0.382%	-1.35%	1.38%	-4.97%	32.85%	15.79	15.50	1.89
10 Plus Bond Index (Return)	234.02	234.89	-0.371%	-1.28%	1.77%	-2.82%	134.02%	15.79	15.50	1.89

## 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	101.71	2.96	235	104.67	0.00	8,132	8,271	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.49	0.78	52	111.28	0.00	6,389	7,060	7110
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.12	0.64	52	113.76	0.00	9,256	10,470	10529
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.51	2.10	174	117.61	0.00	7,700	8,894	9056
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.55	0.84	52	123.39	0.00	6,767	8,292	8349
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.09	2.90	235	121.99	0.00	11,609	13,825	14161
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.38	0.71	52	124.09	0.00	8,252	10,181	10240
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.33	0.59	269	102.92	0.00	4,863	4,976	5004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.76	2.82	264	125.58	0.00	5,480	6,726	6881
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.65	2.48	266	122.13	0.00	8,137	9,736	9938
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.55	4.01	271	141.56	0.00	11,745	16,156	16627
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.93	1.37	208	111.30	0.00	7,928	8,715	8824
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.80	1.61	294	98.41	0.00	5,101	4,937	5019



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Dec-2015	Previous Index Price 08-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	101.71	101.72	-0.008%	-0.128%	-0.872%	-3.964%	-0.24	0.35	0.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.49	110.46	0.027%	-0.226%	-1.045%	-3.291%	-0.15	1.80	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.12	113.09	0.022%	-0.269%	-0.637%	-2.196%	-0.09	2.73	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.51	115.48	0.026%	-0.244%	-0.712%	-1.816%	-0.01	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.55	122.50	0.041%	-0.402%	-0.499%	-2.532%	0.04	3.57	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.09	119.03	0.052%	-0.447%	-0.101%	-1.209%	0.10	3.98	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.38	123.33	0.034%	-0.409%	0.083%	-1.476%	0.16	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.33	102.34	-0.005%	-0.562%	1.299%		0.42	6.10	6.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.76	122.82	-0.053%	-0.756%	0.645%	0.530%	0.68	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	119.79	-0.114%	-0.882%	0.616%	0.745%	0.92	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.55	137.80	-0.179%	-1.066%	0.367%	-0.288%	1.11	7.59	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.93	110.26	-0.297%	-1.266%	1.391%	2.116%	1.62	12.33	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.80	97.32	-0.534%	-1.491%	1.321%		2.15	21.89	21.43

Return Price Performance			Index Price 09-Dec-2015	Previous Index Price 08-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	104.67	104.67	0.005%	-0.015%	-0.011%	-4.099%	-0.24	0.35	0.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.28	111.23	0.041%	-0.102%	-4.801%	-3.546%	-0.15	1.80	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.76	113.72	0.033%	-0.170%	-3.693%	-2.411%	-0.09	2.73	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.61	117.56	0.037%	-0.148%	0.014%	-2.000%	-0.01	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.39	123.32	0.054%	-0.282%	-4.180%	-2.787%	0.04	3.57	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	121.99	121.91	0.061%	-0.346%	0.613%	-1.398%	0.10	3.98	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.09	124.03	0.044%	-0.309%	-3.077%	-1.702%	0.16	4.45	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.92	102.92	-0.002%	-0.539%	1.445%		0.42	6.10	6.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.58	125.63	-0.043%	-0.664%	1.237%	0.330%	0.68	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.13	122.26	-0.104%	-0.797%	1.147%	0.561%	0.92	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.56	141.80	-0.164%	-0.944%	1.098%	-0.508%	1.11	7.59	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.30	111.62	-0.287%	-1.198%	1.801%	3.072%	1.62	12.33	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.41	98.92	-0.520%	-1.419%	1.701%		2.15	21.89	21.43