

# Irish Stock Exchange Daily Bond Index Report

Tuesday 22 December, 2015

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## Bond Indices Performance

Index	Close Value 22-Dec-2015	Previous Close Value 21-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.03	119.25	-0.186%	-0.73%	-0.04%	-1.40%	19.03%	5.78	5.72	0.97
All Bond Index (Return)	196.26	196.60	-0.173%	-0.50%	0.77%	2.14%	96.26%	5.78	5.72	0.97
Under 3 Bond Index (Clean)	93.23	93.27	-0.038%	-0.35%	-0.98%	-3.70%	-6.77%	1.67	1.67	-0.13
Under 3 Bond Index (Return)	142.94	142.98	-0.026%	-0.09%	0.04%	0.68%	42.94%	1.67	1.67	-0.13
Under 5 Bond Index (Clean)	106.17	106.24	-0.068%	-0.50%	-0.67%	-2.66%	6.17%	3.00	3.00	0.05
Under 5 Bond Index (Return)	167.20	167.29	-0.055%	-0.24%	0.27%	2.04%	67.20%	3.00	3.00	0.05
Under 10 Bond Index (Clean)	115.69	115.85	-0.136%	-0.68%	-0.25%	-1.96%	15.69%	4.47	4.45	0.55
Under 10 Bond Index (Return)	185.93	186.16	-0.124%	-0.45%	0.60%	1.67%	85.93%	4.47	4.45	0.55
5 Plus Bond Index (Clean)	128.75	129.19	-0.341%	-1.03%	0.69%	-0.97%	28.75%	9.39	9.26	1.34
5 Plus Bond Index (Return)	216.41	217.12	-0.327%	-0.85%	1.32%	1.30%	116.41%	9.39	9.26	1.34
10 Plus Bond Index (Clean)	133.18	133.94	-0.569%	-1.10%	1.63%	-4.73%	33.18%	15.79	15.50	1.87
10 Plus Bond Index (Return)	234.77	236.08	-0.555%	-0.96%	2.10%	-2.51%	134.77%	15.79	15.50	1.87

## 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	101.55	3.13	248	104.68	0.00	8,132	8,258	8512
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.38	0.98	65	111.36	0.00	6,389	7,052	7115
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.94	0.80	65	113.74	0.00	9,256	10,453	10527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.38	2.25	187	117.63	0.00	7,700	8,884	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.30	1.05	65	123.35	0.00	6,767	8,276	8347
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.84	3.06	248	121.90	0.00	11,609	13,796	14151
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.04	0.89	65	123.93	0.00	8,252	10,153	10227
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.22	0.62	282	102.83	0.00	4,863	4,970	5000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.61	2.96	277	125.57	0.00	5,480	6,719	6881
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.49	2.60	279	122.09	0.00	8,137	9,723	9935
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.43	4.20	284	141.63	0.00	11,745	16,141	16635
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.90	1.45	221	111.35	0.00	7,928	8,712	8828
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.52	1.68	307	99.20	0.00	5,101	4,974	5060



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Dec-2015	Previous Index Price 21-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	101.55	101.57	-0.015%	-0.282%	-1.025%	-4.112%	-0.29	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.38	110.43	-0.043%	-0.330%	-1.148%	-3.392%	-0.20	1.77	1.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	113.00	-0.053%	-0.428%	-0.795%	-2.352%	-0.09	2.70	2.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.38	115.46	-0.065%	-0.354%	-0.821%	-1.924%	-0.01	3.26	3.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.30	122.40	-0.078%	-0.601%	-0.698%	-2.727%	0.05	3.53	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.84	118.93	-0.077%	-0.658%	-0.312%	-1.419%	0.12	3.95	3.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.04	123.19	-0.123%	-0.681%	-0.191%	-1.745%	0.19	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.22	102.39	-0.166%	-0.673%	1.185%		0.44	6.06	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.61	122.86	-0.197%	-0.871%	0.529%	0.414%	0.69	6.38	6.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.49	119.81	-0.263%	-1.015%	0.482%	0.610%	0.93	7.25	7.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.43	137.85	-0.310%	-1.158%	0.274%	-0.381%	1.11	7.56	7.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.90	110.37	-0.426%	-1.298%	1.359%	2.084%	1.62	12.29	12.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.52	98.32	-0.818%	-0.755%	2.078%		2.12	21.89	21.44

Return Price Performance			Index Price 22-Dec-2015	Previous Index Price 21-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	104.68	104.68	-0.003%	-0.010%	-0.006%	-4.094%	-0.29	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.36	111.39	-0.029%	-0.031%	-4.733%	-3.477%	-0.20	1.77	1.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.74	113.79	-0.042%	-0.188%	-3.710%	-2.429%	-0.09	2.70	2.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.70	-0.054%	-0.123%	0.038%	-1.976%	-0.01	3.26	3.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.35	123.43	-0.064%	-0.310%	-4.208%	-2.815%	0.05	3.53	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	121.90	121.98	-0.065%	-0.421%	0.538%	-1.471%	0.12	3.95	3.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.93	124.07	-0.112%	-0.436%	-3.201%	-1.828%	0.19	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.83	103.00	-0.163%	-0.623%	1.359%		0.44	6.06	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.57	125.80	-0.184%	-0.666%	1.235%	0.328%	0.69	6.38	6.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.09	122.40	-0.250%	-0.829%	1.115%	0.529%	0.93	7.25	7.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.63	142.04	-0.290%	-0.898%	1.145%	-0.462%	1.11	7.56	7.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.35	111.82	-0.415%	-1.154%	1.847%	3.118%	1.62	12.29	12.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.20	100.00	-0.799%	-0.623%	2.522%		2.12	21.89	21.44