

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 December, 2015

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Bond Indices Performance

Index	Close Value 23-Dec-2015	Previous Close Value 22-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.81	119.03	-0.187%	-0.91%	-0.23%	-1.58%	18.81%	5.76	5.70	0.99
All Bond Index (Return)	195.92	196.26	-0.174%	-0.68%	0.59%	1.96%	95.92%	5.76	5.70	0.99
Under 3 Bond Index (Clean)	93.17	93.23	-0.070%	-0.42%	-1.05%	-3.77%	-6.83%	1.66	1.66	-0.12
Under 3 Bond Index (Return)	142.86	142.94	-0.056%	-0.14%	-0.02%	0.62%	42.86%	1.66	1.66	-0.12
Under 5 Bond Index (Clean)	106.06	106.17	-0.104%	-0.60%	-0.77%	-2.76%	6.06%	2.99	2.99	0.07
Under 5 Bond Index (Return)	167.04	167.20	-0.090%	-0.33%	0.18%	1.95%	67.04%	2.99	2.99	0.07
Under 10 Bond Index (Clean)	115.54	115.69	-0.135%	-0.82%	-0.39%	-2.09%	15.54%	4.46	4.43	0.57
Under 10 Bond Index (Return)	185.70	185.93	-0.123%	-0.57%	0.48%	1.55%	85.70%	4.46	4.43	0.57
5 Plus Bond Index (Clean)	128.37	128.75	-0.297%	-1.32%	0.39%	-1.27%	28.37%	9.36	9.23	1.37
5 Plus Bond Index (Return)	215.79	216.41	-0.283%	-1.13%	1.04%	1.02%	115.79%	9.36	9.23	1.37
10 Plus Bond Index (Clean)	132.40	133.18	-0.586%	-1.68%	1.04%	-5.29%	32.40%	15.74	15.45	1.91
10 Plus Bond Index (Return)	233.43	234.77	-0.572%	-1.53%	1.52%	-3.07%	133.43%	15.74	15.45	1.91

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	101.50	3.14	249	104.64	0.00	8,132	8,254	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.30	1.00	66	111.30	0.00	6,389	7,047	7111
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.85	0.81	66	113.66	0.00	9,256	10,444	10520
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.25	2.27	188	117.51	0.00	7,700	8,874	9049
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.16	1.07	66	123.22	0.00	6,767	8,266	8338
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.70	3.07	249	121.77	0.00	11,609	13,779	14135
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.86	0.90	66	123.76	0.00	8,252	10,138	10213
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.09	0.62	283	102.71	0.00	4,863	4,964	4994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.39	2.97	278	125.36	0.00	5,480	6,706	6869
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.26	2.61	280	121.87	0.00	8,137	9,704	9917
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.13	4.22	285	141.35	0.00	11,745	16,107	16602
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.54	1.46	222	111.00	0.00	7,928	8,684	8800
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.50	1.69	308	98.19	0.00	5,101	4,922	5008

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Bond Index Constituent

Clean Price Performance			Index Price 23-Dec-2015	Previous Index Price 22-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	101.50	101.55	-0.054%	-0.336%	-1.079%	-4.164%	-0.28	0.31	0.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.30	110.38	-0.068%	-0.397%	-1.215%	-3.457%	-0.19	1.76	1.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.85	112.94	-0.082%	-0.510%	-0.877%	-2.432%	-0.07	2.69	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.25	115.38	-0.114%	-0.468%	-0.934%	-2.036%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.16	122.30	-0.119%	-0.719%	-0.816%	-2.842%	0.07	3.52	3.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.70	118.84	-0.120%	-0.777%	-0.432%	-1.537%	0.14	3.94	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.86	123.04	-0.146%	-0.827%	-0.337%	-1.889%	0.21	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.09	102.22	-0.127%	-0.800%	1.056%		0.46	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.39	122.61	-0.182%	-1.051%	0.346%	0.231%	0.71	6.37	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.26	119.49	-0.193%	-1.206%	0.288%	0.416%	0.95	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.13	137.43	-0.213%	-1.369%	0.060%	-0.593%	1.13	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.54	109.90	-0.328%	-1.621%	1.027%	1.749%	1.65	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.50	97.52	-1.041%	-1.788%	1.015%		2.16	21.83	21.37

Return Price Performance			Index Price 23-Dec-2015	Previous Index Price 22-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	104.68	-0.040%	-0.050%	-0.046%	-4.132%	-0.28	0.31	0.31
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.30	111.36	-0.053%	-0.083%	-4.783%	-3.528%	-0.19	1.76	1.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.66	113.74	-0.070%	-0.258%	-3.777%	-2.497%	-0.07	2.69	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.51	117.63	-0.102%	-0.225%	-0.064%	-2.076%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.22	123.35	-0.105%	-0.415%	-4.308%	-2.917%	0.07	3.52	3.52
IE0034074488	3407448	4.5 Treas Bnd 2020	121.77	121.90	-0.107%	-0.528%	0.430%	-1.577%	0.14	3.94	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.76	123.93	-0.134%	-0.570%	-3.331%	-1.960%	0.21	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.71	102.83	-0.124%	-0.747%	1.233%		0.46	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.36	125.57	-0.170%	-0.835%	1.063%	0.157%	0.71	6.37	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.87	122.09	-0.182%	-1.009%	0.931%	0.346%	0.95	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.35	141.63	-0.197%	-1.094%	0.946%	-0.659%	1.13	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.00	111.35	-0.317%	-1.467%	1.524%	2.791%	1.65	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.19	99.20	-1.017%	-1.634%	1.479%		2.16	21.83	21.37