

# Irish Stock Exchange Daily Bond Index Report

Thursday 24 December, 2015

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## Bond Indices Performance

Index	Close Value 24-Dec-2015	Previous Close Value 23-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.79	118.81	-0.010%	-0.92%	-0.24%	-1.59%	18.79%	5.75	5.70	0.99
All Bond Index (Return)	195.92	195.92	0.000%	-0.68%	0.59%	1.96%	95.92%	5.75	5.70	0.99
Under 3 Bond Index (Clean)	93.17	93.17	0.000%	-0.42%	-1.05%	-3.77%	-6.83%	1.66	1.66	-0.13
Under 3 Bond Index (Return)	142.88	142.86	0.012%	-0.13%	-0.01%	0.64%	42.88%	1.66	1.66	-0.13
Under 5 Bond Index (Clean)	106.01	106.06	-0.049%	-0.65%	-0.82%	-2.80%	6.01%	2.98	2.98	0.09
Under 5 Bond Index (Return)	166.98	167.04	-0.037%	-0.37%	0.14%	1.91%	66.98%	2.98	2.98	0.09
Under 10 Bond Index (Clean)	115.52	115.54	-0.019%	-0.83%	-0.40%	-2.11%	15.52%	4.46	4.43	0.57
Under 10 Bond Index (Return)	185.69	185.70	-0.008%	-0.58%	0.47%	1.54%	85.69%	4.46	4.43	0.57
5 Plus Bond Index (Clean)	128.42	128.37	0.041%	-1.28%	0.43%	-1.23%	28.42%	9.35	9.23	1.37
5 Plus Bond Index (Return)	215.90	215.79	0.048%	-1.08%	1.09%	1.07%	115.90%	9.35	9.23	1.37
10 Plus Bond Index (Clean)	132.47	132.40	0.057%	-1.62%	1.09%	-5.23%	32.47%	15.72	15.43	1.90
10 Plus Bond Index (Return)	233.57	233.43	0.062%	-1.47%	1.58%	-3.01%	133.57%	15.72	15.43	1.90

## 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	101.49	3.15	250	104.64	0.00	8,132	8,253	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.31	1.01	67	111.32	0.00	6,389	7,048	7112
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.85	0.83	67	113.67	0.00	9,256	10,445	10521
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	2.28	189	117.51	0.00	7,700	8,873	9048
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.10	1.08	67	123.18	0.00	6,767	8,262	8335
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	3.08	250	121.59	0.00	11,609	13,757	14115
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.78	0.92	67	123.70	0.00	8,252	10,132	10208
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.02	0.62	284	102.64	0.00	4,863	4,961	4991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.32	2.98	279	125.30	0.00	5,480	6,702	6866
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	2.62	281	121.76	0.00	8,137	9,695	9908
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.39	4.23	286	141.62	0.00	11,745	16,137	16634
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.87	1.47	223	111.34	0.00	7,928	8,711	8827
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.14	1.69	309	97.83	0.00	5,101	4,903	4990



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Dec-2015	Previous Index Price 23-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	101.49	101.50	-0.008%	-0.344%	-1.087%	-4.172%	-0.30	0.30	0.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.31	110.30	0.006%	-0.391%	-1.209%	-3.451%	-0.20	1.76	1.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.85	112.85	0.003%	-0.507%	-0.874%	-2.430%	-0.08	2.68	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.25	-0.013%	-0.481%	-0.947%	-2.049%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.10	122.16	-0.045%	-0.764%	-0.861%	-2.886%	0.08	3.52	3.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.70	-0.158%	-0.934%	-0.589%	-1.692%	0.18	3.93	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.78	122.86	-0.061%	-0.887%	-0.397%	-1.949%	0.23	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.02	102.09	-0.064%	-0.863%	0.992%		0.47	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.32	122.39	-0.061%	-1.112%	0.285%	0.170%	0.72	6.36	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	119.26	-0.098%	-1.303%	0.189%	0.317%	0.97	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.13	0.187%	-1.185%	0.247%	-0.407%	1.11	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.87	109.54	0.306%	-1.320%	1.335%	2.060%	1.62	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.14	96.50	-0.381%	-2.163%	0.630%		2.18	21.81	21.35

Return Price Performance			Index Price 24-Dec-2015	Previous Index Price 23-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	0.005%	-0.045%	-0.041%	-4.127%	-0.30	0.30	0.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.32	111.30	0.020%	-0.064%	-4.764%	-3.509%	-0.20	1.76	1.75
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.67	113.66	0.013%	-0.245%	-3.765%	-2.484%	-0.08	2.68	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.51	117.51	-0.003%	-0.228%	-0.066%	-2.078%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.18	123.22	-0.032%	-0.446%	-4.338%	-2.947%	0.08	3.52	3.51
IE0034074488	3407448	4.5 Treas Bnd 2020	121.59	121.77	-0.144%	-0.671%	0.285%	-1.718%	0.18	3.93	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.70	123.76	-0.050%	-0.619%	-3.379%	-2.009%	0.23	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.64	102.71	-0.061%	-0.808%	1.171%		0.47	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.30	125.36	-0.051%	-0.885%	1.012%	0.106%	0.72	6.36	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	121.87	-0.088%	-1.096%	0.842%	0.258%	0.97	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.62	141.35	0.192%	-0.904%	1.139%	-0.468%	1.11	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.34	111.00	0.307%	-1.165%	1.836%	3.107%	1.62	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.83	98.19	-0.370%	-1.998%	1.104%		2.18	21.81	21.35