

# Irish Stock Exchange Daily Bond Index Report

Tuesday 29 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 29-Dec-2015	Previous Close Value 24-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	118.79	0.000%	-0.92%	-0.24%	-1.59%	18.79%	5.75	5.70	0.99
All Bond Index (Return)	196.01	195.92	0.048%	-0.63%	0.64%	2.01%	96.01%	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)	142.96	142.88	0.059%	-0.07%	0.05%	0.70%	42.96%	1.66	1.66	-0.13
Under 5 Bond Index (Clean)	106.01	106.01	0.000%	-0.65%	-0.82%	-2.80%	6.01%	2.98	2.98	0.09
Under 5 Bond Index (Return)	167.08	166.98	0.057%	-0.31%	0.19%	1.97%	67.08%	2.98	2.98	0.09
Under 10 Bond Index (Clean)	115.52	115.52	0.000%	-0.83%	-0.40%	-2.11%	15.52%	4.46	4.43	0.57
Under 10 Bond Index (Return)	185.78	185.69	0.051%	-0.53%	0.52%	1.59%	85.78%	4.46	4.43	0.57
5 Plus Bond Index (Clean)	128.42	128.42	0.000%	-1.28%	0.43%	-1.23%	28.42%	9.35	9.23	1.37
5 Plus Bond Index (Return)	215.98	215.90	0.038%	-1.04%	1.12%	1.11%	115.98%	9.35	9.23	1.37
10 Plus Bond Index (Clean)	132.47	132.47	0.000%	-1.62%	1.09%	-5.23%	32.47%	15.72	15.43	1.90
10 Plus Bond Index (Return)	233.64	233.57	0.029%	-1.44%	1.61%	-2.98%	133.64%	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	3.21	255	104.70	0.00	8,132	8,253	8514
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.31	1.09	72	111.40	0.00	6,389	7,048	7117
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.85	0.89	72	113.74	0.00	9,256	10,445	10527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.23	2.34	194	117.57	0.00	7,700	8,873	9053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.10	1.16	72	123.26	0.00	6,767	8,262	8341
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.51	3.14	255	121.65	0.00	11,609	13,757	14122
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.78	0.99	72	123.77	0.00	8,252	10,132	10213
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.02	0.63	289	102.65	0.00	4,863	4,961	4992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.32	3.04	284	125.35	0.00	5,480	6,702	6869
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	2.66	286	121.81	0.00	8,137	9,695	9912
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.39	4.31	291	141.69	0.00	11,745	16,137	16642
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.87	1.50	228	111.37	0.00	7,928	8,711	8829
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.14	1.72	314	97.86	0.00	5,101	4,903	4991



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Dec-2015	Previous Index Price 24-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	101.49	0.000%	-0.344%	-1.087%	-4.172%	-0.30	0.30	0.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.31	110.31	0.000%	-0.391%	-1.209%	-3.451%	-0.20	1.75	1.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.85	112.85	0.000%	-0.507%	-0.874%	-2.430%	-0.08	2.68	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.23	115.23	0.000%	-0.481%	-0.947%	-2.049%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.10	122.10	0.000%	-0.764%	-0.861%	-2.886%	0.08	3.52	3.51
IE0034074488	3407448	4.5 Treas Bnd 2020	118.51	118.51	0.000%	-0.934%	-0.589%	-1.692%	0.18	3.93	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.78	122.78	0.000%	-0.887%	-0.397%	-1.949%	0.23	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.02	102.02	0.000%	-0.863%	0.992%		0.47	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.32	122.32	0.000%	-1.112%	0.285%	0.170%	0.72	6.36	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	119.15	0.000%	-1.303%	0.189%	0.317%	0.97	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.39	0.000%	-1.185%	0.247%	-0.407%	1.11	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.87	109.87	0.000%	-1.320%	1.335%	2.060%	1.62	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.14	96.14	0.000%	-2.163%	0.630%		2.18	21.81	21.35

Return Price Performance			Index Price 29-Dec-2015	Previous Index Price 24-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	104.70	104.64	0.060%	0.015%	0.019%	-4.070%	-0.30	0.30	0.30
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.40	111.32	0.067%	0.004%	-4.700%	-3.444%	-0.20	1.75	1.76
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.74	113.67	0.054%	-0.191%	-3.713%	-2.432%	-0.08	2.68	2.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	117.51	0.051%	-0.177%	-0.015%	-2.028%	0.01	3.25	3.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	123.18	0.066%	-0.381%	-4.275%	-2.884%	0.08	3.52	3.51
IE0034074488	3407448	4.5 Treas Bnd 2020	121.65	121.59	0.050%	-0.621%	0.336%	-1.669%	0.18	3.93	3.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.77	123.70	0.056%	-0.564%	-3.325%	-1.954%	0.23	4.40	4.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.65	102.64	0.011%	-0.797%	1.182%		0.47	6.05	6.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.35	125.30	0.043%	-0.842%	1.055%	0.149%	0.72	6.36	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	121.76	0.038%	-1.058%	0.880%	0.296%	0.97	7.24	7.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.69	141.62	0.052%	-0.852%	1.192%	-0.416%	1.11	7.54	7.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.37	111.34	0.030%	-1.135%	1.866%	3.138%	1.62	12.28	12.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.86	97.83	0.029%	-1.970%	1.133%		2.18	21.81	21.35