

Irish Stock Exchange Daily Bond Index Report

Wednesday 30 December, 2015

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Bond Indices Performance

Index	Close Value 30-Dec-2015	Previous Close Value 29-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.68	118.79	-0.097%	-1.02%	-0.33%	-1.69%	18.68%	5.73	5.67	1.00
All Bond Index (Return)	195.84	196.01	-0.086%	-0.72%	0.56%	1.92%	95.84%	5.73	5.67	1.00
Under 3 Bond Index (Clean)	93.12	93.17	-0.055%	-0.48%	-1.10%	-3.82%	-6.88%	1.64	1.64	-0.14
Under 3 Bond Index (Return)	142.90	142.96	-0.042%	-0.12%	0.01%	0.65%	42.90%	1.64	1.64	-0.14
Under 5 Bond Index (Clean)	106.00	106.01	-0.002%	-0.65%	-0.82%	-2.81%	6.00%	2.97	2.97	0.06
Under 5 Bond Index (Return)	167.09	167.08	0.010%	-0.30%	0.21%	1.98%	67.09%	2.97	2.97	0.06
Under 10 Bond Index (Clean)	115.45	115.52	-0.057%	-0.89%	-0.46%	-2.16%	15.45%	4.44	4.41	0.57
Under 10 Bond Index (Return)	185.70	185.78	-0.046%	-0.57%	0.48%	1.55%	85.70%	4.44	4.41	0.57
5 Plus Bond Index (Clean)	128.14	128.42	-0.222%	-1.50%	0.21%	-1.45%	28.14%	9.33	9.20	1.39
5 Plus Bond Index (Return)	215.53	215.98	-0.210%	-1.25%	0.91%	0.89%	115.53%	9.33	9.20	1.39
10 Plus Bond Index (Clean)	131.94	132.47	-0.403%	-2.02%	0.69%	-5.62%	31.94%	15.70	15.40	1.93
10 Plus Bond Index (Return)	232.73	233.64	-0.391%	-1.82%	1.21%	-3.36%	132.73%	15.70	15.40	1.93

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	101.40	3.23	256	104.63	0.00	8,132	8,246	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.23	1.10	73	111.33	0.00	6,389	7,042	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.83	0.90	73	113.73	0.00	9,256	10,443	10527
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.19	2.35	195	117.54	0.00	7,700	8,870	9051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.10	1.18	73	123.28	0.00	6,767	8,262	8342
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.62	3.16	256	121.78	0.00	11,609	13,771	14137
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.82	1.00	73	123.82	0.00	8,252	10,135	10217
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.14	0.64	290	102.78	0.00	4,863	4,967	4997
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.31	3.05	285	125.35	0.00	5,480	6,702	6869
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.07	2.67	287	121.75	0.00	8,137	9,689	9906
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.89	4.32	292	141.21	0.00	11,745	16,078	16586
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.40	1.51	229	110.90	0.00	7,928	8,673	8792
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.80	1.73	315	97.52	0.00	5,101	4,886	4974

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Dec-2015	Previous Index Price 29-Dec-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	101.40	101.49	-0.089%	-0.432%	-1.174%	-4.257%	-0.27	0.29	0.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.23	110.31	-0.077%	-0.468%	-1.285%	-3.526%	-0.21	1.74	1.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.83	112.85	-0.013%	-0.520%	-0.887%	-2.443%	-0.10	2.67	2.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.19	115.23	-0.035%	-0.516%	-0.982%	-2.083%	0.00	3.23	3.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.10	122.10	0.000%	-0.764%	-0.861%	-2.886%	0.06	3.50	3.50
IE0034074488	3407448	4.5 Treas Bnd 2020	118.62	118.51	0.097%	-0.838%	-0.492%	-1.597%	0.14	3.92	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.82	122.78	0.029%	-0.859%	-0.369%	-1.921%	0.21	4.39	4.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.14	102.02	0.118%	-0.746%	1.111%		0.45	6.03	6.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.31	122.32	-0.006%	-1.117%	0.279%	0.164%	0.71	6.35	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.07	119.15	-0.061%	-1.364%	0.128%	0.256%	0.97	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.89	137.39	-0.361%	-1.541%	-0.115%	-0.767%	1.15	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.40	109.87	-0.432%	-1.747%	0.897%	1.619%	1.66	12.26	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.80	96.14	-0.351%	-2.506%	0.277%		2.20	21.78	21.31

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Dec-2015	Previous Index Price 29-Dec-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.63	104.70	-0.074%	-0.059%	-0.055%	-4.141%	-0.27	0.29	0.29
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.33	111.40	-0.063%	-0.059%	-4.760%	-3.504%	-0.21	1.74	1.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.73	113.74	-0.002%	-0.193%	-3.715%	-2.434%	-0.10	2.67	2.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	117.57	-0.023%	-0.200%	-0.038%	-2.051%	0.00	3.23	3.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.28	123.26	0.013%	-0.368%	-4.263%	-2.871%	0.06	3.50	3.50
IE0034074488	3407448	4.5 Treas Bnd 2020	121.78	121.65	0.105%	-0.516%	0.441%	-1.566%	0.14	3.92	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.82	123.77	0.040%	-0.525%	-3.287%	-1.915%	0.21	4.39	4.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.78	102.65	0.120%	-0.678%	1.303%		0.45	6.03	6.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.35	125.35	0.002%	-0.840%	1.058%	0.152%	0.71	6.35	6.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.75	121.81	-0.053%	-1.110%	0.827%	0.243%	0.97	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.21	141.69	-0.339%	-1.189%	0.848%	-0.754%	1.15	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.90	111.37	-0.420%	-1.551%	1.438%	2.704%	1.66	12.26	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.52	97.86	-0.339%	-2.302%	0.790%		2.20	21.78	21.31