

# Irish Stock Exchange Daily Bond Index Report

Thursday 31 December, 2015

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## Bond Indices Performance

Index	Close Value 31-Dec-2015	Previous Close Value 30-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	118.68	0.003%	-1.02%	-0.33%	-1.68%	18.68%	5.73	5.67	1.00
All Bond Index (Return)	195.87	195.84	0.012%	-0.70%	0.57%	1.93%	95.87%	5.73	5.67	1.00
Under 3 Bond Index (Clean)	93.12	93.12	0.009%	-0.47%	-1.10%	-3.82%	-6.88%	1.64	1.64	-0.15
Under 3 Bond Index (Return)	142.93	142.90	0.021%	-0.09%	0.03%	0.67%	42.93%	1.64	1.64	-0.15
Under 5 Bond Index (Clean)	106.02	106.00	0.019%	-0.63%	-0.80%	-2.79%	6.02%	2.97	2.96	0.05
Under 5 Bond Index (Return)	167.14	167.09	0.030%	-0.27%	0.24%	2.01%	67.14%	2.97	2.96	0.05
Under 10 Bond Index (Clean)	115.47	115.45	0.020%	-0.87%	-0.44%	-2.14%	15.47%	4.44	4.41	0.57
Under 10 Bond Index (Return)	185.75	185.70	0.030%	-0.54%	0.51%	1.58%	85.75%	4.44	4.41	0.57
5 Plus Bond Index (Clean)	128.11	128.14	-0.020%	-1.52%	0.19%	-1.47%	28.11%	9.32	9.20	1.39
5 Plus Bond Index (Return)	215.50	215.53	-0.012%	-1.26%	0.90%	0.88%	115.50%	9.32	9.20	1.39
10 Plus Bond Index (Clean)	131.76	131.94	-0.137%	-2.16%	0.55%	-5.75%	31.76%	15.70	15.40	1.94
10 Plus Bond Index (Return)	232.42	232.73	-0.130%	-1.95%	1.08%	-3.48%	132.42%	15.70	15.40	1.94

## 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	101.41	3.24	257	104.64	0.00	8,132	8,246	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.22	1.12	74	111.34	0.00	6,389	7,042	7114
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.86	0.91	74	113.77	0.00	9,256	10,445	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.24	2.36	196	117.60	0.00	7,700	8,873	9055
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.13	1.20	74	123.33	0.00	6,767	8,264	8345
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.65	3.17	257	121.82	0.00	11,609	13,774	14142
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.84	1.01	74	123.85	0.00	8,252	10,137	10220
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.19	0.64	291	102.83	0.00	4,863	4,969	5000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.33	3.06	286	125.38	0.00	5,480	6,703	6870
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.12	2.68	288	121.81	0.00	8,137	9,693	9911
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.90	4.34	293	141.24	0.00	11,745	16,079	16589
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.13	1.51	230	110.64	0.00	7,928	8,651	8771
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.86	1.73	316	97.59	0.00	5,101	4,889	4978



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## Bond Index Constituent

Clean Price Performance			Index Price 31-Dec-2015	Previous Index Price 30-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	101.41	101.40	0.005%	-0.427%	-1.170%	-4.252%	-0.33	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.22	110.23	-0.002%	-0.470%	-1.287%	-3.527%	-0.21	1.74	1.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.86	112.83	0.019%	-0.501%	-0.868%	-2.424%	-0.11	2.67	2.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.24	115.19	0.036%	-0.479%	-0.946%	-2.047%	-0.01	3.23	3.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.13	122.10	0.027%	-0.737%	-0.834%	-2.859%	0.05	3.50	3.50
IE0034074488	3407448	4.5 Treas Bnd 2020	118.65	118.62	0.023%	-0.815%	-0.470%	-1.574%	0.13	3.92	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.84	122.82	0.018%	-0.841%	-0.351%	-1.903%	0.20	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.19	102.14	0.047%	-0.700%	1.158%		0.44	6.03	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.33	122.31	0.014%	-1.104%	0.293%	0.178%	0.71	6.35	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.12	119.07	0.043%	-1.321%	0.171%	0.299%	0.96	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.90	136.89	0.006%	-1.536%	-0.109%	-0.761%	1.15	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.13	109.40	-0.250%	-1.992%	0.646%	1.365%	1.68	12.25	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.86	95.80	0.063%	-2.445%	0.340%		2.19	21.78	21.31

Return Price Performance			Index Price 31-Dec-2015	Previous Index Price 30-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	104.63	0.017%	-0.042%	-0.038%	-4.125%	-0.33	0.28	0.28
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.33	0.012%	-0.048%	-4.749%	-3.493%	-0.21	1.74	1.74
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.77	113.73	0.030%	-0.163%	-3.686%	-2.405%	-0.11	2.67	2.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.60	117.54	0.046%	-0.154%	0.008%	-2.006%	-0.01	3.23	3.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.33	123.28	0.040%	-0.328%	-4.225%	-2.832%	0.05	3.50	3.50
IE0034074488	3407448	4.5 Treas Bnd 2020	121.82	121.78	0.032%	-0.484%	0.473%	-1.534%	0.13	3.92	3.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	123.82	0.029%	-0.496%	-3.259%	-1.887%	0.20	4.38	4.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.83	102.78	0.048%	-0.631%	1.351%		0.44	6.03	6.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.38	125.35	0.022%	-0.818%	1.080%	0.174%	0.71	6.35	6.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	121.75	0.049%	-1.062%	0.877%	0.292%	0.96	7.22	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.24	141.21	0.016%	-1.173%	0.865%	-0.738%	1.15	7.52	7.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.64	110.90	-0.241%	-1.788%	1.194%	2.457%	1.68	12.25	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.59	97.52	0.067%	-2.237%	0.857%		2.19	21.78	21.31