

# Irish Stock Exchange Daily Bond Index Report

Monday 7 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 07-Dec-2015	Previous Close Value 04-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.95	118.63	0.270%	-0.79%	-0.11%	-1.46%	18.95%	5.80	5.75	0.99
All Bond Index (Return)	195.84	195.27	0.294%	-0.72%	0.56%	1.92%	95.84%	5.80	5.75	0.99
Under 3 Bond Index (Clean)	93.34	93.33	0.013%	-0.24%	-0.87%	-3.59%	-6.66%	1.71	1.71	-0.09
Under 3 Bond Index (Return)	142.85	142.78	0.048%	-0.15%	-0.03%	0.62%	42.85%	1.71	1.71	-0.09
Under 5 Bond Index (Clean)	106.27	106.21	0.054%	-0.41%	-0.58%	-2.57%	6.27%	3.04	3.04	0.08
Under 5 Bond Index (Return)	167.06	166.91	0.087%	-0.32%	0.18%	1.96%	67.06%	3.04	3.04	0.08
Under 10 Bond Index (Clean)	115.73	115.52	0.181%	-0.65%	-0.22%	-1.92%	15.73%	4.51	4.49	0.57
Under 10 Bond Index (Return)	185.70	185.32	0.208%	-0.57%	0.48%	1.55%	85.70%	4.51	4.49	0.57
5 Plus Bond Index (Clean)	128.40	127.69	0.553%	-1.30%	0.41%	-1.24%	28.40%	9.40	9.27	1.38
5 Plus Bond Index (Return)	215.58	214.37	0.565%	-1.22%	0.94%	0.92%	115.58%	9.40	9.27	1.38
10 Plus Bond Index (Clean)	132.07	130.82	0.960%	-1.92%	0.79%	-5.52%	32.07%	15.77	15.47	1.92
10 Plus Bond Index (Return)	232.65	230.43	0.964%	-1.85%	1.18%	-3.39%	132.65%	15.77	15.47	1.92

## 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	101.73	2.94	233	104.67	0.00	8,132	8,273	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.45	0.75	50	111.20	0.00	6,389	7,057	7105
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.06	0.62	50	113.67	0.00	9,256	10,464	10521
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.44	2.07	172	117.51	0.00	7,700	8,889	9048
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.43	0.81	50	123.24	0.00	6,767	8,284	8339
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.90	2.87	233	121.78	0.00	11,609	13,803	14137
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.16	0.69	50	123.85	0.00	8,252	10,163	10220
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.10	0.59	267	102.69	0.00	4,863	4,965	4993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.54	2.80	262	125.33	0.00	5,480	6,714	6868
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.41	2.46	264	121.87	0.00	8,137	9,716	9916
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.34	3.98	269	141.32	0.00	11,745	16,131	16599
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.51	1.36	206	110.87	0.00	7,928	8,682	8789
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	95.90	1.60	292	97.50	0.00	5,101	4,891	4973



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Dec-2015	Previous Index Price 04-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	101.73	101.74	-0.010%	-0.108%	-0.853%	-3.945%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.45	110.46	-0.006%	-0.266%	-1.085%	-3.330%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.06	113.01	0.042%	-0.322%	-0.690%	-2.248%	-0.06	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.44	115.36	0.065%	-0.307%	-0.774%	-1.877%	0.02	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.43	122.38	0.038%	-0.497%	-0.594%	-2.625%	0.08	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.90	118.81	0.080%	-0.604%	-0.258%	-1.365%	0.15	3.99	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.16	123.01	0.128%	-0.580%	-0.089%	-1.645%	0.20	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.10	101.82	0.280%	-0.782%	1.074%		0.46	6.10	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.54	122.17	0.303%	-0.934%	0.465%	0.350%	0.71	6.42	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.41	118.93	0.399%	-1.085%	0.410%	0.539%	0.95	7.29	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.34	136.67	0.494%	-1.219%	0.212%	-0.442%	1.13	7.60	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.51	108.64	0.805%	-1.646%	1.001%	1.723%	1.65	12.33	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	95.90	94.73	1.235%	-2.402%	0.384%		2.19	21.86	21.39

Return Price Performance			Index Price 07-Dec-2015	Previous Index Price 04-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	104.67	104.64	0.026%	-0.021%	-0.017%	-4.105%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.20	111.16	0.034%	-0.171%	-4.866%	-3.612%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.67	113.59	0.075%	-0.245%	-3.765%	-2.484%	-0.06	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.51	117.40	0.095%	-0.230%	-0.069%	-2.081%	0.02	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.24	123.14	0.076%	-0.403%	-4.297%	-2.906%	0.08	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.78	121.64	0.109%	-0.519%	0.439%	-1.568%	0.15	3.99	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.85	123.65	0.161%	-0.501%	-3.263%	-1.892%	0.20	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.69	102.40	0.284%	-0.763%	1.216%		0.46	6.10	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.33	124.93	0.322%	-0.855%	1.042%	0.137%	0.71	6.42	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.87	121.36	0.414%	-1.011%	0.928%	0.343%	0.95	7.29	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.32	140.60	0.512%	-1.113%	0.926%	-0.678%	1.13	7.60	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.87	109.97	0.814%	-1.585%	1.402%	2.668%	1.65	12.33	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.50	96.31	1.231%	-2.326%	0.765%		2.19	21.86	21.39