

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 December, 2015

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Bond Indices Performance

Index	Close Value 08-Dec-2015	Previous Close Value 07-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.23	118.95	0.240%	-0.56%	0.13%	-1.23%	19.23%	5.82	5.76	0.95
All Bond Index (Return)	196.32	195.84	0.246%	-0.47%	0.80%	2.17%	96.32%	5.82	5.76	0.95
Under 3 Bond Index (Clean)	93.35	93.34	0.013%	-0.22%	-0.85%	-3.58%	-6.65%	1.71	1.71	-0.10
Under 3 Bond Index (Return)	142.88	142.85	0.025%	-0.13%	0.00%	0.64%	42.88%	1.71	1.71	-0.10
Under 5 Bond Index (Clean)	106.33	106.27	0.059%	-0.35%	-0.52%	-2.51%	6.33%	3.04	3.04	0.06
Under 5 Bond Index (Return)	167.18	167.06	0.069%	-0.25%	0.25%	2.03%	67.18%	3.04	3.04	0.06
Under 10 Bond Index (Clean)	115.90	115.73	0.145%	-0.50%	-0.07%	-1.78%	15.90%	4.51	4.49	0.54
Under 10 Bond Index (Return)	185.99	185.70	0.153%	-0.41%	0.64%	1.71%	85.99%	4.51	4.49	0.54
5 Plus Bond Index (Clean)	129.01	128.40	0.477%	-0.83%	0.89%	-0.77%	29.01%	9.42	9.30	1.33
5 Plus Bond Index (Return)	216.60	215.58	0.475%	-0.75%	1.42%	1.40%	116.60%	9.42	9.30	1.33
10 Plus Bond Index (Clean)	133.36	132.07	0.970%	-0.97%	1.77%	-4.60%	33.36%	15.81	15.53	1.86
10 Plus Bond Index (Return)	234.89	232.65	0.962%	-0.91%	2.15%	-2.46%	134.89%	15.81	15.53	1.86

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	101.72	2.95	234	104.67	0.00	8,132	8,272	8511
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.46	0.77	51	111.23	0.00	6,389	7,058	7107
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.09	0.63	51	113.72	0.00	9,256	10,467	10526
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.48	2.09	173	117.56	0.00	7,700	8,892	9052
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.50	0.82	51	123.32	0.00	6,767	8,289	8344
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.03	2.89	234	121.91	0.00	11,609	13,818	14153
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.33	0.70	51	124.03	0.00	8,252	10,177	10235
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.34	0.59	268	102.92	0.00	4,863	4,976	5005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.82	2.81	263	125.63	0.00	5,480	6,730	6884
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.79	2.47	265	122.26	0.00	8,137	9,747	9948
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.80	4.00	270	141.80	0.00	11,745	16,185	16654
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.26	1.36	207	111.62	0.00	7,928	8,741	8849
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.32	1.61	293	98.92	0.00	5,101	4,964	5045

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Bond Index Constituent

Clean Price Performance			Index Price 08-Dec-2015	Previous Index Price 07-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	101.72	101.73	-0.012%	-0.120%	-0.864%	-3.956%	-0.23	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	110.45	0.014%	-0.253%	-1.072%	-3.317%	-0.13	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.09	113.06	0.031%	-0.291%	-0.659%	-2.218%	-0.08	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.48	115.44	0.036%	-0.270%	-0.738%	-1.841%	0.01	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.50	122.43	0.055%	-0.443%	-0.540%	-2.571%	0.06	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	119.03	118.90	0.105%	-0.499%	-0.153%	-1.261%	0.12	3.99	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.33	123.16	0.138%	-0.443%	0.049%	-1.509%	0.17	4.45	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.34	102.10	0.227%	-0.557%	1.304%		0.42	6.10	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.54	0.233%	-0.703%	0.699%	0.583%	0.68	6.42	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.79	119.41	0.320%	-0.769%	0.732%	0.861%	0.91	7.29	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.80	137.34	0.335%	-0.888%	0.547%	-0.109%	1.09	7.60	7.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.26	109.51	0.685%	-0.973%	1.692%	2.420%	1.60	12.33	12.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.32	95.90	1.475%	-0.962%	1.865%		2.12	21.92	21.46

Return Price Performance			Index Price 08-Dec-2015	Previous Index Price 07-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	104.67	0.001%	-0.020%	-0.016%	-4.104%	-0.23	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.23	111.20	0.027%	-0.144%	-4.840%	-3.586%	-0.13	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.72	113.67	0.042%	-0.203%	-3.724%	-2.443%	-0.08	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.56	117.51	0.046%	-0.184%	-0.023%	-2.036%	0.01	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.32	123.24	0.067%	-0.336%	-4.232%	-2.840%	0.06	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.91	121.78	0.113%	-0.407%	0.552%	-1.457%	0.12	3.99	3.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.03	123.85	0.149%	-0.353%	-3.120%	-1.746%	0.17	4.45	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.92	102.69	0.228%	-0.537%	1.447%		0.42	6.10	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.63	125.33	0.236%	-0.621%	1.281%	0.373%	0.68	6.42	6.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.26	121.87	0.321%	-0.694%	1.252%	0.665%	0.91	7.29	7.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.80	141.32	0.336%	-0.781%	1.265%	-0.344%	1.09	7.60	7.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.62	110.87	0.682%	-0.914%	2.094%	3.368%	1.60	12.33	12.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.92	97.50	1.456%	-0.904%	2.232%		2.12	21.92	21.46