

Irish Stock Exchange Daily Bond Index Report

Friday 11 December, 2015

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Bond Indices Performance

Index	Close Value 11-Dec-2015	Previous Close Value 10-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.43	119.22	0.176%	-0.39%	0.30%	-1.06%	19.43%	5.81	5.75	0.92
All Bond Index (Return)	196.71	196.35	0.183%	-0.28%	1.00%	2.37%	96.71%	5.81	5.75	0.92
Under 3 Bond Index (Clean)	93.35	93.33	0.021%	-0.23%	-0.86%	-3.59%	-6.65%	1.70	1.70	-0.14
Under 3 Bond Index (Return)	142.93	142.88	0.033%	-0.10%	0.03%	0.67%	42.93%	1.70	1.70	-0.14
Under 5 Bond Index (Clean)	106.43	106.36	0.064%	-0.26%	-0.43%	-2.42%	6.43%	3.03	3.02	0.01
Under 5 Bond Index (Return)	167.38	167.26	0.075%	-0.13%	0.38%	2.15%	67.38%	3.03	3.02	0.01
Under 10 Bond Index (Clean)	116.08	115.92	0.132%	-0.35%	0.08%	-1.63%	16.08%	4.50	4.48	0.49
Under 10 Bond Index (Return)	186.32	186.06	0.140%	-0.24%	0.82%	1.89%	86.32%	4.50	4.48	0.49
5 Plus Bond Index (Clean)	129.35	128.94	0.322%	-0.57%	1.16%	-0.51%	29.35%	9.41	9.29	1.30
5 Plus Bond Index (Return)	217.22	216.52	0.323%	-0.47%	1.70%	1.68%	117.22%	9.41	9.29	1.30
10 Plus Bond Index (Clean)	133.73	133.05	0.513%	-0.69%	2.05%	-4.34%	33.73%	15.79	15.51	1.84
10 Plus Bond Index (Return)	235.58	234.38	0.512%	-0.62%	2.45%	-2.17%	135.58%	15.79	15.51	1.84

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	101.67	2.99	237	104.65	0.00	8,132	8,267	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.47	0.81	54	111.28	0.00	6,389	7,058	7110
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.13	0.67	54	113.79	0.00	9,256	10,470	10532
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.61	2.12	176	117.74	0.00	7,700	8,902	9066
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.66	0.87	54	123.53	0.00	6,767	8,300	8359
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.23	2.92	237	122.15	0.00	11,609	13,841	14180
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.54	0.74	54	124.28	0.00	8,252	10,195	10256
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.63	0.59	271	103.23	0.00	4,863	4,990	5019
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.15	2.84	266	125.99	0.00	5,480	6,748	6904
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.12	2.50	268	122.62	0.00	8,137	9,774	9977
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.13	4.04	273	142.17	0.00	11,745	16,224	16698
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.74	1.38	210	112.12	0.00	7,928	8,779	8889
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.32	1.62	296	98.94	0.00	5,101	4,964	5047

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Bond Index Constituent

Clean Price Performance			Index Price 11-Dec-2015	Previous Index Price 10-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	101.67	101.67	-0.008%	-0.172%	-0.916%	-4.006%	-0.26	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.47	110.46	0.012%	-0.248%	-1.068%	-3.313%	-0.17	1.79	1.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.13	113.07	0.050%	-0.263%	-0.631%	-2.190%	-0.11	2.72	2.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.61	115.52	0.082%	-0.153%	-0.621%	-1.726%	-0.05	3.28	3.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.66	122.54	0.096%	-0.310%	-0.408%	-2.442%	0.00	3.56	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	119.23	119.13	0.086%	-0.330%	0.017%	-1.093%	0.06	3.97	3.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.54	123.42	0.101%	-0.274%	0.218%	-1.342%	0.12	4.44	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.63	102.49	0.143%	-0.268%	1.598%		0.37	6.09	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	122.91	0.199%	-0.437%	0.969%	0.853%	0.63	6.41	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.12	119.82	0.252%	-0.495%	1.009%	1.138%	0.86	7.28	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.13	137.71	0.309%	-0.651%	0.788%	0.130%	1.05	7.59	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.74	110.18	0.510%	-0.542%	2.135%	2.866%	1.56	12.33	12.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.32	96.82	0.518%	-0.955%	1.873%		2.12	21.91	21.45

Return Price Performance			Index Price 11-Dec-2015	Previous Index Price 10-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	104.65	104.65	0.005%	-0.034%	-0.031%	-4.117%	-0.26	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.28	111.25	0.025%	-0.098%	-4.797%	-3.542%	-0.17	1.79	1.80
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.79	113.72	0.062%	-0.142%	-3.666%	-2.384%	-0.11	2.72	2.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.74	117.63	0.091%	-0.037%	0.124%	-1.892%	-0.05	3.28	3.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.53	123.40	0.109%	-0.165%	-4.068%	-2.673%	0.00	3.56	3.56
IE0034074488	3407448	4.5 Treas Bnd 2020	122.15	122.04	0.093%	-0.212%	0.749%	-1.264%	0.06	3.97	3.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.28	124.14	0.112%	-0.152%	-2.924%	-1.548%	0.12	4.44	4.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.23	103.08	0.145%	-0.244%	1.747%		0.37	6.09	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.99	125.74	0.203%	-0.335%	1.573%	0.662%	0.63	6.41	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.62	122.31	0.254%	-0.403%	1.549%	0.960%	0.86	7.28	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.17	141.73	0.310%	-0.519%	1.532%	-0.082%	1.05	7.59	7.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.12	111.55	0.510%	-0.470%	2.551%	3.831%	1.56	12.33	12.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.94	98.44	0.516%	-0.880%	2.257%		2.12	21.91	21.45