

Irish Stock Exchange Daily Bond Index Report

Monday 14 December, 2015

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Bond Indices Performance

Index	Close Value 14-Dec-2015	Previous Close Value 11-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.29	119.43	-0.119%	-0.51%	0.18%	-1.18%	19.29%	5.80	5.75	0.94
All Bond Index (Return)	196.53	196.71	-0.088%	-0.37%	0.91%	2.28%	96.53%	5.80	5.75	0.94
Under 3 Bond Index (Clean)	93.33	93.35	-0.021%	-0.25%	-0.88%	-3.61%	-6.67%	1.69	1.69	-0.13
Under 3 Bond Index (Return)	142.95	142.93	0.015%	-0.08%	0.04%	0.69%	42.95%	1.69	1.69	-0.13
Under 5 Bond Index (Clean)	106.32	106.43	-0.096%	-0.35%	-0.52%	-2.51%	6.32%	3.02	3.02	0.04
Under 5 Bond Index (Return)	167.28	167.38	-0.060%	-0.19%	0.32%	2.09%	67.28%	3.02	3.02	0.04
Under 10 Bond Index (Clean)	115.94	116.08	-0.117%	-0.47%	-0.04%	-1.75%	15.94%	4.50	4.47	0.52
Under 10 Bond Index (Return)	186.17	186.32	-0.084%	-0.32%	0.73%	1.80%	86.17%	4.50	4.47	0.52
5 Plus Bond Index (Clean)	129.16	129.35	-0.149%	-0.72%	1.01%	-0.66%	29.16%	9.41	9.29	1.31
5 Plus Bond Index (Return)	216.95	217.22	-0.124%	-0.60%	1.58%	1.56%	116.95%	9.41	9.29	1.31
10 Plus Bond Index (Clean)	133.55	133.73	-0.135%	-0.83%	1.92%	-4.47%	33.55%	15.80	15.51	1.85
10 Plus Bond Index (Return)	235.31	235.58	-0.116%	-0.73%	2.34%	-2.29%	135.31%	15.80	15.51	1.85

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	101.66	3.03	240	104.68	0.00	8,132	8,267	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.47	0.86	57	111.33	0.00	6,389	7,058	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.07	0.70	57	113.77	0.00	9,256	10,465	10530
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.51	2.16	179	117.67	0.00	7,700	8,894	9061
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.52	0.92	57	123.44	0.00	6,767	8,290	8352
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.05	2.96	240	122.01	0.00	11,609	13,820	14164
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.30	0.78	57	124.08	0.00	8,252	10,175	10239
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.43	0.60	274	103.03	0.00	4,863	4,981	5010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.93	2.87	269	125.80	0.00	5,480	6,736	6893
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.95	2.52	271	122.48	0.00	8,137	9,761	9966
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.94	4.08	276	142.02	0.00	11,745	16,201	16681
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.43	1.40	213	111.83	0.00	7,928	8,754	8865
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.45	1.64	299	99.09	0.00	5,101	4,970	5054

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Bond Index Constituent

Clean Price Performance			Index Price 14-Dec-2015	Previous Index Price 11-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	101.66	101.67	-0.007%	-0.179%	-0.923%	-4.013%	-0.28	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.47	110.47	0.002%	-0.247%	-1.066%	-3.311%	-0.18	1.79	1.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.07	113.13	-0.049%	-0.311%	-0.679%	-2.238%	-0.10	2.72	2.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.51	115.61	-0.089%	-0.242%	-0.709%	-1.813%	-0.02	3.28	3.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.52	122.66	-0.117%	-0.427%	-0.524%	-2.556%	0.03	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	119.05	119.23	-0.153%	-0.482%	-0.136%	-1.244%	0.10	3.97	3.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.30	123.54	-0.193%	-0.467%	0.024%	-1.533%	0.16	4.44	4.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.43	102.63	-0.197%	-0.464%	1.398%		0.41	6.08	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.93	123.15	-0.179%	-0.614%	0.789%	0.673%	0.66	6.40	6.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.95	120.12	-0.139%	-0.634%	0.869%	0.998%	0.88	7.28	7.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.94	138.13	-0.141%	-0.791%	0.646%	-0.011%	1.07	7.58	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.43	110.74	-0.284%	-0.824%	1.845%	2.573%	1.59	12.32	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.45	97.32	0.128%	-0.827%	2.003%		2.12	21.91	21.45

Return Price Performance			Index Price 14-Dec-2015	Previous Index Price 11-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	104.68	104.65	0.030%	-0.005%	-0.001%	-4.089%	-0.28	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.33	111.28	0.042%	-0.056%	-4.757%	-3.501%	-0.18	1.79	1.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.77	113.79	-0.016%	-0.158%	-3.681%	-2.399%	-0.10	2.72	2.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.67	117.74	-0.057%	-0.094%	0.067%	-1.947%	-0.02	3.28	3.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.44	123.53	-0.077%	-0.242%	-4.142%	-2.748%	0.03	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	122.01	122.15	-0.119%	-0.330%	0.629%	-1.381%	0.10	3.97	3.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.08	124.28	-0.159%	-0.311%	-3.079%	-1.705%	0.16	4.44	4.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.03	103.23	-0.189%	-0.432%	1.554%		0.41	6.08	6.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.80	125.99	-0.149%	-0.483%	1.421%	0.512%	0.66	6.40	6.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.48	122.62	-0.113%	-0.516%	1.434%	0.846%	0.88	7.28	7.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.02	142.17	-0.106%	-0.625%	1.424%	-0.188%	1.07	7.58	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.83	112.12	-0.263%	-0.732%	2.281%	3.558%	1.59	12.32	12.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.09	98.94	0.143%	-0.738%	2.403%		2.12	21.91	21.45