

# Irish Stock Exchange Daily Bond Index Report

Tuesday 15 December, 2015

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## Bond Indices Performance

Index	Close Value 15-Dec-2015	Previous Close Value 14-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.92	119.29	-0.315%	-0.82%	-0.13%	-1.49%	18.92%	5.79	5.73	0.99
All Bond Index (Return)	195.94	196.53	-0.300%	-0.67%	0.61%	1.97%	95.94%	5.79	5.73	0.99
Under 3 Bond Index (Clean)	93.30	93.33	-0.034%	-0.28%	-0.91%	-3.64%	-6.70%	1.69	1.69	-0.12
Under 3 Bond Index (Return)	142.92	142.95	-0.022%	-0.10%	0.02%	0.66%	42.92%	1.69	1.69	-0.12
Under 5 Bond Index (Clean)	106.18	106.32	-0.135%	-0.49%	-0.66%	-2.65%	6.18%	3.02	3.01	0.08
Under 5 Bond Index (Return)	167.08	167.28	-0.123%	-0.31%	0.20%	1.97%	67.08%	3.02	3.01	0.08
Under 10 Bond Index (Clean)	115.65	115.94	-0.248%	-0.72%	-0.29%	-1.99%	15.65%	4.49	4.46	0.57
Under 10 Bond Index (Return)	185.73	186.17	-0.233%	-0.55%	0.50%	1.57%	85.73%	4.49	4.46	0.57
5 Plus Bond Index (Clean)	128.45	129.16	-0.550%	-1.26%	0.45%	-1.20%	28.45%	9.39	9.26	1.37
5 Plus Bond Index (Return)	215.80	216.95	-0.531%	-1.12%	1.04%	1.02%	115.80%	9.39	9.26	1.37
10 Plus Bond Index (Clean)	132.43	133.55	-0.836%	-1.65%	1.06%	-5.26%	32.43%	15.77	15.48	1.91
10 Plus Bond Index (Return)	233.38	235.31	-0.819%	-1.55%	1.50%	-3.09%	133.38%	15.77	15.48	1.91

## 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	101.65	3.04	241	104.69	0.00	8,132	8,266	8513
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.46	0.87	58	111.33	0.00	6,389	7,057	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.99	0.72	58	113.71	0.00	9,256	10,458	10524
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.37	2.17	180	117.54	0.00	7,700	8,884	9051
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.32	0.94	58	123.26	0.00	6,767	8,277	8340
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.80	2.97	241	121.77	0.00	11,609	13,792	14136
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.94	0.80	58	123.74	0.00	8,252	10,145	10211
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.07	0.60	275	102.67	0.00	4,863	4,963	4992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.47	2.89	270	125.36	0.00	5,480	6,711	6869
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.41	2.53	272	121.94	0.00	8,137	9,716	9922
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.25	4.10	277	141.35	0.00	11,745	16,120	16602
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.56	1.41	214	110.97	0.00	7,928	8,686	8797
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.54	1.64	300	98.19	0.00	5,101	4,924	5008



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Dec-2015	Previous Index Price 14-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	101.65	101.66	-0.010%	-0.189%	-0.933%	-4.022%	-0.29	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	110.47	-0.009%	-0.256%	-1.075%	-3.320%	-0.18	1.79	1.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.99	113.07	-0.071%	-0.382%	-0.749%	-2.307%	-0.07	2.72	2.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.37	115.51	-0.121%	-0.363%	-0.830%	-1.932%	0.01	3.28	3.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.32	122.52	-0.159%	-0.585%	-0.682%	-2.711%	0.07	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	118.80	119.05	-0.206%	-0.687%	-0.341%	-1.448%	0.15	3.97	3.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.94	123.30	-0.292%	-0.758%	-0.268%	-1.821%	0.23	4.43	4.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.07	102.43	-0.351%	-0.814%	1.041%		0.46	6.08	6.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.93	-0.374%	-0.986%	0.412%	0.296%	0.71	6.40	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.41	119.95	-0.457%	-1.088%	0.408%	0.536%	0.94	7.27	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.25	137.94	-0.497%	-1.284%	0.146%	-0.507%	1.13	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.56	110.43	-0.783%	-1.601%	1.047%	1.770%	1.65	12.31	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.54	97.45	-0.929%	-1.748%	1.056%		2.16	21.86	21.40

Return Price Performance			Index Price 15-Dec-2015	Previous Index Price 14-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	104.69	104.68	0.002%	-0.003%	0.001%	-4.087%	-0.29	0.34	0.34
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.33	111.33	0.004%	-0.051%	-4.752%	-3.497%	-0.18	1.79	1.79
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.71	113.77	-0.060%	-0.218%	-3.739%	-2.458%	-0.07	2.72	2.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.54	117.67	-0.109%	-0.203%	-0.042%	-2.054%	0.01	3.28	3.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.26	123.44	-0.144%	-0.386%	-4.280%	-2.888%	0.07	3.55	3.55
IE0034074488	3407448	4.5 Treas Bnd 2020	121.77	122.01	-0.191%	-0.520%	0.437%	-1.570%	0.15	3.97	3.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.74	124.08	-0.279%	-0.589%	-3.349%	-1.979%	0.23	4.43	4.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.67	103.03	-0.347%	-0.778%	1.202%		0.46	6.08	6.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.36	125.80	-0.357%	-0.839%	1.059%	0.153%	0.71	6.40	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.94	122.48	-0.439%	-0.953%	0.988%	0.403%	0.94	7.27	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.35	142.02	-0.472%	-1.094%	0.946%	-0.659%	1.13	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.97	111.83	-0.768%	-1.495%	1.495%	2.762%	1.65	12.31	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.19	99.09	-0.907%	-1.639%	1.474%		2.16	21.86	21.40