

Irish Stock Exchange Daily Bond Index Report

Thursday 17 December, 2015

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Bond Indices Performance

Index	Close Value 17-Dec-2015	Previous Close Value 16-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.03	118.88	0.129%	-0.72%	-0.04%	-1.39%	19.03%	5.78	5.73	0.97
All Bond Index (Return)	196.17	195.90	0.136%	-0.55%	0.72%	2.09%	96.17%	5.78	5.73	0.97
Under 3 Bond Index (Clean)	93.26	93.28	-0.030%	-0.33%	-0.96%	-3.68%	-6.75%	1.68	1.68	-0.12
Under 3 Bond Index (Return)	142.89	142.92	-0.018%	-0.12%	0.00%	0.65%	42.89%	1.68	1.68	-0.12
Under 5 Bond Index (Clean)	106.18	106.18	-0.003%	-0.49%	-0.66%	-2.65%	6.18%	3.01	3.00	0.06
Under 5 Bond Index (Return)	167.12	167.10	0.008%	-0.29%	0.22%	1.99%	67.12%	3.01	3.00	0.06
Under 10 Bond Index (Clean)	115.71	115.63	0.067%	-0.67%	-0.24%	-1.94%	15.71%	4.48	4.46	0.55
Under 10 Bond Index (Return)	185.85	185.71	0.076%	-0.49%	0.56%	1.63%	85.85%	4.48	4.46	0.55
5 Plus Bond Index (Clean)	128.74	128.35	0.301%	-1.04%	0.68%	-0.98%	28.74%	9.39	9.27	1.35
5 Plus Bond Index (Return)	216.31	215.66	0.302%	-0.89%	1.28%	1.26%	116.31%	9.39	9.27	1.35
10 Plus Bond Index (Clean)	133.09	132.30	0.597%	-1.17%	1.57%	-4.79%	33.09%	15.79	15.50	1.88
10 Plus Bond Index (Return)	234.55	233.17	0.594%	-1.05%	2.01%	-2.60%	134.55%	15.79	15.50	1.88

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	101.59	3.06	243	104.65	0.00	8,132	8,261	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.40	0.90	60	111.30	0.00	6,389	7,054	7111
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.96	0.74	60	113.70	0.00	9,256	10,455	10524
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.38	2.19	182	117.57	0.00	7,700	8,884	9053
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.32	0.97	60	123.29	0.00	6,767	8,277	8342
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.83	3.00	243	121.82	0.00	11,609	13,794	14142
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.05	0.82	60	123.88	0.00	8,252	10,154	10222
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.18	0.61	277	102.79	0.00	4,863	4,969	4998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.59	2.91	272	125.50	0.00	5,480	6,717	6877
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.55	2.55	274	122.10	0.00	8,137	9,727	9935
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.46	4.13	279	141.59	0.00	11,745	16,145	16630
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.94	1.42	216	111.36	0.00	7,928	8,716	8828
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.28	1.66	302	98.94	0.00	5,101	4,962	5046

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Bond Index Constituent

Clean Price Performance			Index Price 17-Dec-2015	Previous Index Price 16-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	101.59	101.63	-0.037%	-0.245%	-0.989%	-4.077%	-0.28	0.33	0.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.40	110.45	-0.041%	-0.310%	-1.128%	-3.372%	-0.18	1.78	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.96	112.98	-0.018%	-0.408%	-0.776%	-2.333%	-0.08	2.71	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.38	115.37	0.002%	-0.358%	-0.825%	-1.928%	0.00	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.32	122.32	-0.002%	-0.589%	-0.686%	-2.715%	0.06	3.54	3.54
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	118.83	-0.004%	-0.669%	-0.323%	-1.429%	0.13	3.96	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.05	122.97	0.065%	-0.669%	-0.178%	-1.733%	0.20	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.18	102.05	0.132%	-0.707%	1.150%		0.45	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.59	122.43	0.135%	-0.889%	0.510%	0.395%	0.69	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.55	119.32	0.187%	-0.972%	0.526%	0.654%	0.93	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.46	137.13	0.239%	-1.133%	0.299%	-0.355%	1.11	7.56	7.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.94	109.52	0.386%	-1.262%	1.395%	2.121%	1.62	12.30	12.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.28	96.35	0.970%	-0.997%	1.829%		2.13	21.89	21.43

Return Price Performance			Index Price 17-Dec-2015	Previous Index Price 16-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	104.68	-0.025%	-0.034%	-0.031%	-4.117%	-0.28	0.33	0.33
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.30	111.33	-0.027%	-0.078%	-4.778%	-3.523%	-0.18	1.78	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.70	113.71	-0.006%	-0.222%	-3.743%	-2.462%	-0.08	2.71	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.57	117.56	0.012%	-0.178%	-0.017%	-2.030%	0.00	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.29	123.27	0.011%	-0.364%	-4.259%	-2.867%	0.06	3.54	3.54
IE0034074488	3407448	4.5 Treas Bnd 2020	121.82	121.81	0.006%	-0.482%	0.476%	-1.532%	0.13	3.96	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.88	123.78	0.076%	-0.479%	-3.242%	-1.870%	0.20	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.79	102.65	0.133%	-0.668%	1.314%		0.45	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	125.32	0.140%	-0.727%	1.173%	0.266%	0.69	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	121.87	0.190%	-0.824%	1.119%	0.533%	0.93	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.59	141.25	0.243%	-0.926%	1.117%	-0.490%	1.11	7.56	7.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.36	110.93	0.387%	-1.148%	1.853%	3.125%	1.62	12.30	12.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.94	97.99	0.960%	-0.889%	2.248%		2.13	21.89	21.43