

# Irish Stock Exchange Daily Bond Index Report

Friday 18 December, 2015

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## Bond Indices Performance

Index	Close Value 18-Dec-2015	Previous Close Value 17-Dec-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.26	119.03	0.190%	-0.54%	0.15%	-1.21%	19.26%	5.79	5.74	0.94
All Bond Index (Return)	196.55	196.17	0.196%	-0.36%	0.92%	2.29%	96.55%	5.79	5.74	0.94
Under 3 Bond Index (Clean)	93.27	93.26	0.016%	-0.31%	-0.94%	-3.67%	-6.73%	1.68	1.68	-0.14
Under 3 Bond Index (Return)	142.93	142.89	0.028%	-0.10%	0.03%	0.67%	42.93%	1.68	1.68	-0.14
Under 5 Bond Index (Clean)	106.24	106.18	0.056%	-0.43%	-0.60%	-2.59%	6.24%	3.00	3.00	0.04
Under 5 Bond Index (Return)	167.23	167.12	0.066%	-0.22%	0.28%	2.06%	67.23%	3.00	3.00	0.04
Under 10 Bond Index (Clean)	115.86	115.71	0.128%	-0.54%	-0.11%	-1.82%	15.86%	4.48	4.46	0.52
Under 10 Bond Index (Return)	186.11	185.85	0.136%	-0.35%	0.70%	1.77%	86.11%	4.48	4.46	0.52
5 Plus Bond Index (Clean)	129.21	128.74	0.365%	-0.68%	1.05%	-0.62%	29.21%	9.41	9.28	1.31
5 Plus Bond Index (Return)	217.10	216.31	0.365%	-0.53%	1.65%	1.63%	117.10%	9.41	9.28	1.31
10 Plus Bond Index (Clean)	133.98	133.09	0.665%	-0.51%	2.24%	-4.16%	33.98%	15.82	15.53	1.83
10 Plus Bond Index (Return)	236.10	234.55	0.661%	-0.40%	2.68%	-1.96%	136.10%	15.82	15.53	1.83

## 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	101.58	3.08	244	104.65	0.00	8,132	8,260	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.42	0.92	61	111.34	0.00	6,389	7,055	7113
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.01	0.75	61	113.76	0.00	9,256	10,459	10529
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.43	2.21	183	117.63	0.00	7,700	8,888	9058
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.39	0.99	61	123.38	0.00	6,767	8,282	8349
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.93	3.01	244	121.94	0.00	11,609	13,806	14155
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.20	0.84	61	124.03	0.00	8,252	10,166	10235
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.37	0.61	278	102.97	0.00	4,863	4,977	5007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.85	2.92	273	125.77	0.00	5,480	6,732	6891
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.85	2.56	275	122.41	0.00	8,137	9,752	9961
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.87	4.14	280	142.01	0.00	11,745	16,193	16680
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.41	1.43	217	111.84	0.00	7,928	8,753	8866
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.33	1.66	303	99.99	0.00	5,101	5,015	5100



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Dec-2015	Previous Index Price 17-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	101.58	101.59	-0.012%	-0.257%	-1.001%	-4.088%	-0.28	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.42	110.40	0.015%	-0.294%	-1.113%	-3.357%	-0.20	1.77	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.01	112.96	0.040%	-0.369%	-0.736%	-2.294%	-0.10	2.70	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.43	115.38	0.046%	-0.313%	-0.780%	-1.883%	-0.02	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.39	122.32	0.064%	-0.526%	-0.623%	-2.653%	0.04	3.54	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	118.83	0.087%	-0.583%	-0.237%	-1.344%	0.11	3.95	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.20	123.05	0.115%	-0.555%	-0.063%	-1.620%	0.17	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.37	102.18	0.181%	-0.528%	1.333%		0.42	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.85	122.59	0.212%	-0.679%	0.723%	0.608%	0.66	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.85	119.55	0.255%	-0.719%	0.782%	0.911%	0.89	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.87	137.46	0.298%	-0.838%	0.598%	-0.058%	1.07	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.41	109.94	0.432%	-0.835%	1.834%	2.562%	1.59	12.30	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.33	97.28	1.074%	0.066%	2.923%		2.08	21.93	21.48

Return Price Performance			Index Price 18-Dec-2015	Previous Index Price 17-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	0.001%	-0.033%	-0.030%	-4.117%	-0.28	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	111.30	0.029%	-0.049%	-4.751%	-3.495%	-0.20	1.77	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.76	113.70	0.050%	-0.172%	-3.695%	-2.413%	-0.10	2.70	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	117.57	0.055%	-0.123%	0.038%	-1.976%	-0.02	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.38	123.29	0.076%	-0.288%	-4.186%	-2.793%	0.04	3.54	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	121.94	121.82	0.094%	-0.388%	0.571%	-1.439%	0.11	3.95	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.03	123.88	0.126%	-0.353%	-3.120%	-1.747%	0.17	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	102.79	0.182%	-0.487%	1.498%		0.42	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.77	125.50	0.216%	-0.513%	1.391%	0.483%	0.66	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.41	122.10	0.258%	-0.569%	1.380%	0.792%	0.89	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.01	141.59	0.299%	-0.629%	1.420%	-0.192%	1.07	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.84	111.36	0.433%	-0.720%	2.294%	3.571%	1.59	12.30	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.99	98.94	1.061%	0.163%	3.333%		2.08	21.93	21.48