

Irish Stock Exchange Weekly Bond Index Report

Friday 18 December, 2015

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Bond Indices Performance

Index	Close Value 18-Dec-2015	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 11-Dec-2015	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.26	-0.15%	-0.54%	0.15%	-1.21%	19.26%	5.79	5.74	0.94
All Bond Index (Return)	196.55	-0.08%	-0.36%	0.92%	2.29%	96.55%	5.79	5.74	0.94
Under 3 Bond Index (Clean)	93.27	-0.08%	-0.31%	-0.94%	-3.67%	-6.73%	1.68	1.68	-0.14
Under 3 Bond Index (Return)	142.93	0.00%	-0.10%	0.03%	0.67%	42.93%	1.68	1.68	-0.14
Under 5 Bond Index (Clean)	106.24	-0.18%	-0.43%	-0.60%	-2.59%	6.24%	3.00	3.00	0.04
Under 5 Bond Index (Return)	167.23	-0.09%	-0.22%	0.28%	2.06%	67.23%	3.00	3.00	0.04
Under 10 Bond Index (Clean)	115.86	-0.19%	-0.54%	-0.11%	-1.82%	15.86%	4.48	4.46	0.52
Under 10 Bond Index (Return)	186.11	-0.12%	-0.35%	0.70%	1.77%	86.11%	4.48	4.46	0.52
5 Plus Bond Index (Clean)	129.21	-0.11%	-0.68%	1.05%	-0.62%	29.21%	9.41	9.28	1.31
5 Plus Bond Index (Return)	217.10	-0.05%	-0.53%	1.65%	1.63%	117.10%	9.41	9.28	1.31
10 Plus Bond Index (Clean)	133.98	0.18%	-0.51%	2.24%	-4.16%	33.98%	15.82	15.53	1.83
10 Plus Bond Index (Return)	236.10	0.22%	-0.40%	2.68%	-1.96%	136.10%	15.82	15.53	1.83

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Dec-2015	Week to Date 11-Dec-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.58	-0.09%	-0.26%	-1.00%	-4.09%	-0.28	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.42	-0.05%	-0.29%	-1.11%	-3.36%	-0.20	1.77	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.01	-0.11%	-0.37%	-0.74%	-2.29%	-0.10	2.70	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.43	-0.16%	-0.31%	-0.78%	-1.88%	-0.02	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.39	-0.22%	-0.53%	-0.62%	-2.65%	0.04	3.54	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.93	-0.25%	-0.58%	-0.24%	-1.34%	0.11	3.95	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.20	-0.28%	-0.55%	-0.06%	-1.62%	0.17	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.37	-0.26%	-0.53%	1.33%		0.42	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.85	-0.24%	-0.68%	0.72%	0.61%	0.66	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.85	-0.22%	-0.72%	0.78%	0.91%	0.89	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.87	-0.19%	-0.84%	0.60%	-0.06%	1.07	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.41	-0.30%	-0.84%	1.83%	2.56%	1.59	12.30	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.33	1.03%	0.07%	2.92%		2.08	21.93	21.48

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Dec-2015	Week to Date 11-Dec-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.65	0.00%	-0.03%	-0.03%	-4.12%	-0.28	0.32	0.32
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.34	0.05%	-0.05%	-4.75%	-3.49%	-0.20	1.77	1.78
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.76	-0.03%	-0.17%	-3.69%	-2.41%	-0.10	2.70	2.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.63	-0.09%	-0.12%	0.04%	-1.98%	-0.02	3.27	3.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.38	-0.12%	-0.29%	-4.19%	-2.79%	0.04	3.54	3.53
IE0034074488	3407448	4.5 Treas Bnd 2020	121.94	-0.18%	-0.39%	0.57%	-1.44%	0.11	3.95	3.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.03	-0.20%	-0.35%	-3.12%	-1.75%	0.17	4.42	4.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	-0.24%	-0.49%	1.50%		0.42	6.07	6.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.77	-0.18%	-0.51%	1.39%	0.48%	0.66	6.39	6.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.41	-0.17%	-0.57%	1.38%	0.79%	0.89	7.26	7.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.01	-0.11%	-0.63%	1.42%	-0.19%	1.07	7.57	7.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.84	-0.25%	-0.72%	2.29%	3.57%	1.59	12.30	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.99	1.05%	0.16%	3.33%		2.08	21.93	21.48