

# Irish Stock Exchange Weekly Bond Index Report

Friday 4 December, 2015

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## Bond Indices Performance

Index	Close Value 4-Dec-2015	Week to Date 27-Nov-2015	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	118.63	-1.21%	-1.06%	-0.38%	-1.73%	18.63%	5.79	5.73	1.04	
All Bond Index (Return)	195.27	-1.13%	-1.01%	0.26%	1.62%	95.27%	5.79	5.73	1.04	
Under 3 Bond Index (Clean)	93.33	-0.26%	-0.25%	-0.88%	-3.61%	-6.67%	1.71	1.71	-0.08	
Under 3 Bond Index (Return)	142.78	-0.18%	-0.20%	-0.08%	0.57%	42.78%	1.71	1.71	-0.08	
Under 5 Bond Index (Clean)	106.21	-0.48%	-0.46%	-0.63%	-2.62%	6.21%	3.04	3.04	0.10	
Under 5 Bond Index (Return)	166.91	-0.40%	-0.41%	0.10%	1.87%	66.91%	3.04	3.04	0.10	
Under 10 Bond Index (Clean)	115.52	-0.92%	-0.83%	-0.40%	-2.10%	15.52%	4.51	4.48	0.61	
Under 10 Bond Index (Return)	185.32	-0.84%	-0.77%	0.27%	1.34%	85.32%	4.51	4.48	0.61	
5 Plus Bond Index (Clean)	127.69	-2.15%	-1.84%	-0.14%	-1.79%	27.69%	9.38	9.25	1.43	
5 Plus Bond Index (Return)	214.37	-2.06%	-1.78%	0.37%	0.35%	114.37%	9.38	9.25	1.43	
10 Plus Bond Index (Clean)	130.82	-3.40%	-2.85%	-0.17%	-6.42%	30.82%	15.74	15.43	1.98	
10 Plus Bond Index (Return)	230.43	-3.32%	-2.79%	0.21%	-4.31%	130.43%	15.74	15.43	1.98	

## 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	Clean	Dirty
											O/S(m)	Price	Price
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	101.74	2.90	230	104.64	0.00	8,132	8,273	8509
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.46	0.71	47	111.16	0.00	6,389	7,057	7102
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.01	0.58	47	113.59	0.00	9,256	10,460	10513
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.36	2.04	169	117.40	0.00	7,700	8,883	9040
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.38	0.76	47	123.14	0.00	6,767	8,281	8333
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.81	2.84	230	121.64	0.00	11,609	13,792	14121
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.01	0.64	47	123.65	0.00	8,252	10,150	10204
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	101.82	0.58	264	102.40	0.00	4,863	4,951	4979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.17	2.77	259	124.93	0.00	5,480	6,694	6846
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.93	2.43	261	121.36	0.00	8,137	9,678	9875
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.67	3.94	266	140.60	0.00	11,745	16,052	16514
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	108.64	1.34	203	109.97	0.00	7,928	8,612	8718
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.73	1.58	289	96.31	0.00	5,101	4,832	4912



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Dec-2015	Week to Date 27-Nov-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.74	-0.11%	-0.10%	-0.84%	-3.94%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.46	-0.27%	-0.26%	-1.08%	-3.32%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.01	-0.39%	-0.36%	-0.73%	-2.29%	-0.04	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.36	-0.38%	-0.37%	-0.84%	-1.94%	0.04	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.38	-0.55%	-0.53%	-0.63%	-2.66%	0.09	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	-0.74%	-0.68%	-0.34%	-1.44%	0.17	3.99	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.01	-0.74%	-0.71%	-0.22%	-1.77%	0.23	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	101.82	-1.15%	-1.06%	0.79%		0.51	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	-1.40%	-1.23%	0.16%	0.05%	0.76	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.93	-1.69%	-1.48%	0.01%	0.14%	1.00	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.67	-1.99%	-1.70%	-0.28%	-0.93%	1.19	7.59	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	108.64	-2.88%	-2.43%	0.19%	0.91%	1.72	12.32	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.73	-4.31%	-3.59%	-0.84%		2.25	21.81	21.33

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Dec-2015	Week to Date 27-Nov-2015	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	-0.02%	-0.05%	-0.04%	-4.13%	-0.22	0.36	0.36
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.16	-0.17%	-0.20%	-4.90%	-3.64%	-0.11	1.81	1.81
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.59	-0.31%	-0.32%	-3.84%	-2.56%	-0.04	2.74	2.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.40	-0.30%	-0.32%	-0.16%	-2.17%	0.04	3.30	3.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.14	-0.46%	-0.48%	-4.37%	-2.98%	0.09	3.57	3.57
IE0034074488	3407448	4.5 Treas Bnd 2020	121.64	-0.65%	-0.63%	0.33%	-1.67%	0.17	3.99	3.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.65	-0.66%	-0.66%	-3.42%	-2.05%	0.23	4.46	4.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.40	-1.13%	-1.04%	0.93%		0.51	6.11	6.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.93	-1.31%	-1.17%	0.72%	-0.18%	0.76	6.42	6.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.36	-1.61%	-1.42%	0.51%	-0.07%	1.00	7.29	7.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.60	-1.86%	-1.62%	0.41%	-1.18%	1.19	7.59	7.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.97	-2.81%	-2.38%	0.58%	1.84%	1.72	12.32	12.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.31	-4.20%	-3.51%	-0.46%		2.25	21.81	21.33