

Irish Stock Exchange Weekly Bond Index Report

Friday 5 February, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 5-Feb-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 29-Jan-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.86	-0.26%	-0.26%	0.99%	0.99%	19.86%	5.81	5.77	0.81
All Bond Index (Return)	198.45	-0.19%	-0.19%	1.32%	1.32%	98.45%	5.81	5.77	0.81
Under 3 Bond Index (Clean)	92.85	-0.14%	-0.14%	-0.29%	-0.29%	-7.15%	1.54	1.55	-0.24
Under 3 Bond Index (Return)	143.13	-0.05%	-0.05%	0.14%	0.14%	43.13%	1.54	1.55	-0.24
Under 5 Bond Index (Clean)	105.93	-0.20%	-0.20%	-0.09%	-0.09%	5.93%	2.87	2.87	-0.05
Under 5 Bond Index (Return)	167.68	-0.12%	-0.12%	0.32%	0.32%	67.68%	2.87	2.87	-0.05
Under 10 Bond Index (Clean)	116.09	-0.20%	-0.20%	0.53%	0.53%	16.09%	4.36	4.35	0.38
Under 10 Bond Index (Return)	187.41	-0.12%	-0.12%	0.89%	0.89%	87.41%	4.36	4.35	0.38
5 Plus Bond Index (Clean)	131.13	-0.33%	-0.33%	2.36%	2.36%	31.13%	9.36	9.25	1.13
5 Plus Bond Index (Return)	221.05	-0.27%	-0.27%	2.57%	2.57%	121.05%	9.36	9.25	1.13
10 Plus Bond Index (Clean)	137.03	-0.63%	-0.63%	4.00%	4.00%	37.03%	14.75	14.51	1.60
10 Plus Bond Index (Return)	242.05	-0.59%	-0.59%	4.14%	4.14%	142.05%	14.75	14.51	1.60

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	100.93	3.69	293	104.62	0.00	8,132	8,207	8508
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.90	1.66	110	111.56	0.00	6,389	7,022	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.68	1.36	110	114.04	0.00	9,256	10,429	10555
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.02	2.80	232	117.82	0.00	7,700	8,857	9072
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.97	1.78	110	123.75	0.00	6,767	8,253	8374
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.83	3.61	293	122.44	0.00	11,609	13,794	14214
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.11	1.51	110	124.62	0.00	8,252	10,159	10283
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.31	0.72	327	104.03	0.00	4,863	5,023	5058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.05	3.44	322	127.49	0.00	5,480	6,797	6986
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.16	3.02	324	124.18	0.00	8,137	9,859	10105
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.46	4.87	329	144.33	0.00	11,745	16,380	16952
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.06	0.06	22	100.12	0.00	3,000	3,002	3004
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.04	1.75	266	114.79	0.00	7,928	8,962	9100
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.13	1.93	352	103.06	0.00	5,145	5,203	5302

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Feb-2016	Week to Date 29-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.93	-0.07%	-0.07%	-0.47%	-0.47%	-0.31	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.90	-0.13%	-0.13%	-0.29%	-0.29%	-0.34	1.64	1.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.68	-0.20%	-0.20%	-0.16%	-0.16%	-0.20	2.57	2.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.02	-0.27%	-0.27%	-0.18%	-0.18%	-0.07	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.97	-0.22%	-0.22%	-0.13%	-0.13%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	-0.24%	-0.24%	0.15%	0.15%	0.00	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.11	-0.24%	-0.24%	0.22%	0.22%	0.06	4.29	4.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	-0.13%	-0.13%	1.10%	1.10%	0.25	5.94	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.05	-0.21%	-0.21%	1.41%	1.41%	0.45	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.16	-0.20%	-0.20%	1.71%	1.71%	0.70	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.46	-0.20%	-0.20%	1.87%	1.87%	0.87	7.45	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.06	-0.27%	-0.27%			0.99	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.04	-0.48%	-0.48%	3.59%	3.59%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.13	-1.10%	-1.10%	5.50%	5.50%	1.95	21.92	21.50

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Feb-2016	Week to Date 29-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	0.02%	0.02%	-0.02%	-0.02%	-0.31	0.19	0.19
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	-0.04%	-0.04%	0.20%	0.20%	-0.34	1.64	1.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.04	-0.12%	-0.12%	0.24%	0.24%	-0.20	2.57	2.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.82	-0.19%	-0.19%	0.19%	0.19%	-0.07	3.13	3.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.75	-0.12%	-0.12%	0.34%	0.34%	-0.05	3.40	3.40
IE0034074488	3407448	4.5 Treas Bnd 2020	122.44	-0.16%	-0.16%	0.51%	0.51%	0.00	3.82	3.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.62	-0.16%	-0.16%	0.61%	0.61%	0.06	4.29	4.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	-0.11%	-0.11%	1.17%	1.17%	0.25	5.94	5.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.49	-0.14%	-0.14%	1.69%	1.69%	0.45	6.26	6.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.18	-0.14%	-0.14%	1.95%	1.95%	0.70	7.14	7.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.33	-0.12%	-0.12%	2.19%	2.19%	0.87	7.45	7.38
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.12	-0.25%	-0.25%			0.99	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.79	-0.43%	-0.43%	3.75%	3.75%	1.39	12.20	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.06	-1.04%	-1.04%	5.60%	5.60%	1.95	21.92	21.50