

Irish Stock Exchange Weekly Bond Index Report

Friday 12 February, 2016

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Bond Indices Performance

Index	Close Value 12-Feb-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-Feb-2016	MTD	QTD	YTD				
All Bond Index (Clean)	119.58	-0.23%	-0.49%	0.76%	0.76%	19.58%	5.84	5.79	0.85
All Bond Index (Return)	198.13	-0.16%	-0.35%	1.16%	1.16%	98.13%	5.84	5.79	0.85
Under 3 Bond Index (Clean)	92.67	-0.20%	-0.34%	-0.49%	-0.49%	-7.33%	1.52	1.53	-0.17
Under 3 Bond Index (Return)	142.98	-0.11%	-0.16%	0.03%	0.03%	42.98%	1.52	1.53	-0.17
Under 5 Bond Index (Clean)	105.66	-0.26%	-0.46%	-0.34%	-0.34%	5.66%	2.85	2.85	0.01
Under 5 Bond Index (Return)	167.39	-0.17%	-0.29%	0.15%	0.15%	67.39%	2.85	2.85	0.01
Under 10 Bond Index (Clean)	115.79	-0.26%	-0.46%	0.27%	0.27%	15.79%	4.34	4.33	0.42
Under 10 Bond Index (Return)	187.07	-0.18%	-0.30%	0.71%	0.71%	87.07%	4.34	4.33	0.42
5 Plus Bond Index (Clean)	130.85	-0.21%	-0.54%	2.14%	2.14%	30.85%	9.36	9.26	1.15
5 Plus Bond Index (Return)	220.70	-0.15%	-0.42%	2.41%	2.41%	120.70%	9.36	9.26	1.15
10 Plus Bond Index (Clean)	136.87	-0.12%	-0.75%	3.88%	3.88%	36.87%	14.49	14.26	1.58
10 Plus Bond Index (Return)	241.86	-0.08%	-0.67%	4.06%	4.06%	141.86%	14.49	14.26	1.58

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	100.84	3.78	300	104.62	0.00	8,132	8,200	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.67	1.76	117	111.43	0.00	6,389	7,007	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.37	1.44	117	113.82	0.00	9,256	10,401	10534
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.64	2.88	239	117.52	0.00	7,700	8,827	9049
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.61	1.89	117	123.50	0.00	6,767	8,229	8357
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.54	3.70	300	122.24	0.00	11,269	13,358	13775
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.72	1.60	117	124.32	0.00	8,252	10,127	10259
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.06	0.73	334	103.80	0.00	4,863	5,011	5047
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.76	3.52	329	127.27	0.00	5,480	6,781	6974
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.95	3.08	331	124.03	0.00	8,137	9,842	10093
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.01	4.97	336	143.98	0.00	11,745	16,327	16910
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.79	0.08	29	99.87	0.00	4,000	3,992	3995
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.98	1.80	273	114.78	0.00	7,928	8,957	9099
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.05	1.97	359	103.02	0.00	5,220	5,274	5377

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Feb-2016	Week to Date 5-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.84	-0.09%	-0.16%	-0.56%	-0.56%	-0.32	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.67	-0.21%	-0.35%	-0.50%	-0.50%	-0.27	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.37	-0.27%	-0.47%	-0.43%	-0.43%	-0.12	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.64	-0.33%	-0.61%	-0.52%	-0.52%	0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.61	-0.30%	-0.51%	-0.43%	-0.43%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	-0.24%	-0.48%	-0.09%	-0.09%	0.05	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.72	-0.32%	-0.56%	-0.10%	-0.10%	0.12	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.06	-0.24%	-0.36%	0.86%	0.86%	0.29	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.76	-0.24%	-0.45%	1.17%	1.17%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.95	-0.18%	-0.37%	1.53%	1.53%	0.72	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.01	-0.33%	-0.52%	1.54%	1.54%	0.90	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.79	-0.27%	-0.55%			1.02	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.98	-0.05%	-0.53%	3.54%	3.54%	1.39	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.05	-0.08%	-1.18%	5.41%	5.41%	1.95	21.90	21.48

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Feb-2016	Week to Date 5-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.62	0.00%	0.01%	-0.03%	-0.03%	-0.32	0.17	0.17
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.43	-0.11%	-0.15%	0.09%	0.09%	-0.27	1.62	1.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	-0.19%	-0.31%	0.04%	0.04%	-0.12	2.55	2.55
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.52	-0.26%	-0.45%	-0.07%	-0.07%	0.01	3.11	3.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.50	-0.20%	-0.32%	0.14%	0.14%	0.01	3.38	3.38
IE0034074488	3407448	4.5 Treas Bnd 2020	122.24	-0.17%	-0.33%	0.34%	0.34%	0.05	3.80	3.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.32	-0.24%	-0.40%	0.38%	0.38%	0.12	4.27	4.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	-0.22%	-0.33%	0.94%	0.94%	0.29	5.92	5.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.27	-0.18%	-0.32%	1.51%	1.51%	0.48	6.24	6.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.03	-0.12%	-0.26%	1.83%	1.83%	0.72	7.12	7.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.98	-0.24%	-0.36%	1.94%	1.94%	0.90	7.42	7.36
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.87	-0.26%	-0.51%			1.02	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	-0.01%	-0.44%	3.74%	3.74%	1.39	12.18	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.02	-0.04%	-1.09%	5.56%	5.56%	1.95	21.90	21.48