

# Irish Stock Exchange Weekly Bond Index Report

Friday 26 February, 2016

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## Bond Indices Performance

Index	Close Value 26-Feb-2016	Week to Date 19-Feb-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.09	0.08%	-0.06%	1.19%	1.19%	20.09%	5.85	5.81	0.77	
All Bond Index (Return)	199.23	0.15%	0.20%	1.71%	1.71%	99.23%	5.85	5.81	0.77	
Under 3 Bond Index (Clean)	92.57	-0.01%	-0.45%	-0.60%	-0.60%	-7.43%	1.49	1.49	-0.22	
Under 3 Bond Index (Return)	143.06	0.07%	-0.10%	0.09%	0.09%	43.06%	1.49	1.49	-0.22	
Under 5 Bond Index (Clean)	105.68	-0.01%	-0.44%	-0.32%	-0.32%	5.68%	2.81	2.81	-0.06	
Under 5 Bond Index (Return)	167.69	0.07%	-0.12%	0.32%	0.32%	67.69%	2.81	2.81	-0.06	
Under 10 Bond Index (Clean)	116.03	0.04%	-0.25%	0.48%	0.48%	16.03%	4.31	4.30	0.35	
Under 10 Bond Index (Return)	187.72	0.11%	0.04%	1.06%	1.06%	87.72%	4.31	4.30	0.35	
5 Plus Bond Index (Clean)	132.05	0.19%	0.37%	3.07%	3.07%	32.05%	9.40	9.30	1.05	
5 Plus Bond Index (Return)	222.90	0.24%	0.57%	3.43%	3.43%	122.90%	9.40	9.30	1.05	
10 Plus Bond Index (Clean)	139.16	0.32%	0.92%	5.62%	5.62%	39.16%	14.63	14.42	1.47	
10 Plus Bond Index (Return)	246.03	0.35%	1.05%	5.85%	5.85%	146.03%	14.63	14.42	1.47	

## 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	100.64	3.96	314	104.60	0.00	8,132	8,184	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.47	1.97	131	111.44	0.00	6,389	6,994	7120
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.38	1.62	131	113.99	0.00	9,256	10,401	10551
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.82	3.05	253	117.87	0.00	7,700	8,841	9076
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.62	2.12	131	123.74	0.00	6,767	8,230	8373
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.65	3.87	314	122.52	0.00	11,269	13,371	13807
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.87	1.80	131	124.67	0.00	8,252	10,139	10287
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.76	348	104.22	0.00	4,863	5,030	5068
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.28	3.67	343	127.95	0.00	5,480	6,810	7011
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.70	3.21	345	124.92	0.00	8,137	9,903	10164
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.85	5.18	350	145.03	0.00	11,745	16,426	17034
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.98	0.12	43	101.10	0.00	4,000	4,039	4044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.29	1.89	287	116.17	0.00	7,928	9,060	9210
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.00	0.04	8	104.04	0.00	5,260	5,470	5472



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-Feb-2016	Week to Date 19-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.64	-0.09%	-0.35%	-0.75%	-0.75%	-0.29	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.47	-0.04%	-0.53%	-0.69%	-0.69%	-0.28	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.38	0.08%	-0.47%	-0.42%	-0.42%	-0.19	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.82	0.06%	-0.45%	-0.36%	-0.36%	-0.08	3.07	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.62	0.01%	-0.50%	-0.42%	-0.42%	-0.05	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	118.65	-0.02%	-0.39%	0.00%	0.00%	-0.01	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.87	-0.09%	-0.43%	0.02%	0.02%	0.05	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	0.13%	0.01%	1.24%	1.24%	0.22	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.28	0.02%	-0.02%	1.60%	1.60%	0.40	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.70	0.15%	0.25%	2.17%	2.17%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.85	0.17%	0.08%	2.15%	2.15%	0.81	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.98	0.44%	0.65%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.29	0.18%	0.62%	4.73%	4.73%	1.29	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.00	0.47%	1.70%	8.49%	8.49%	1.82	22.40	22.00

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-Feb-2016	Week to Date 19-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	-0.01%	0.00%	-0.04%	-0.04%	-0.29	0.13	0.13
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	0.05%	-0.15%	0.09%	0.09%	-0.28	1.58	1.59
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.99	0.15%	-0.16%	0.20%	0.20%	-0.19	2.51	2.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.87	0.13%	-0.16%	0.23%	0.23%	-0.08	3.07	3.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.74	0.10%	-0.13%	0.33%	0.33%	-0.05	3.35	3.35
IE0034074488	3407448	4.5 Treas Bnd 2020	122.52	0.05%	-0.10%	0.58%	0.58%	-0.01	3.76	3.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.67	-0.01%	-0.12%	0.65%	0.65%	0.05	4.23	4.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	0.14%	0.07%	1.35%	1.35%	0.22	5.88	5.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.95	0.08%	0.21%	2.04%	2.04%	0.40	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.92	0.20%	0.45%	2.55%	2.55%	0.63	7.08	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.03	0.24%	0.37%	2.69%	2.69%	0.81	7.39	7.33
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.10	0.45%	0.72%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.17	0.22%	0.77%	5.00%	5.00%	1.29	12.16	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.04	0.50%	-0.10%	6.61%	6.61%	1.82	22.40	22.00