

Irish Stock Exchange Weekly Bond Index Report



Friday 19 February, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Feb-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 12-Feb-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.99	0.35%	-0.15%	1.10%	1.10%	19.99%	5.86	5.82	0.79
All Bond Index (Return)	198.93	0.40%	0.05%	1.57%	1.57%	98.93%	5.86	5.82	0.79
Under 3 Bond Index (Clean)	92.58	-0.10%	-0.44%	-0.59%	-0.59%	-7.43%	1.50	1.51	-0.17
Under 3 Bond Index (Return)	142.95	-0.01%	-0.18%	0.02%	0.02%	42.95%	1.50	1.51	-0.17
Under 5 Bond Index (Clean)	105.69	0.03%	-0.43%	-0.31%	-0.31%	5.69%	2.83	2.83	-0.03
Under 5 Bond Index (Return)	167.57	0.11%	-0.18%	0.26%	0.26%	67.57%	2.83	2.83	-0.03
Under 10 Bond Index (Clean)	115.98	0.17%	-0.29%	0.44%	0.44%	15.98%	4.33	4.32	0.37
Under 10 Bond Index (Return)	187.52	0.24%	-0.07%	0.95%	0.95%	87.52%	4.33	4.32	0.37
5 Plus Bond Index (Clean)	131.79	0.72%	0.18%	2.87%	2.87%	31.79%	9.41	9.31	1.08
5 Plus Bond Index (Return)	222.36	0.75%	0.32%	3.18%	3.18%	122.36%	9.41	9.31	1.08
10 Plus Bond Index (Clean)	138.72	1.35%	0.59%	5.28%	5.28%	38.72%	14.64	14.42	1.49
10 Plus Bond Index (Return)	245.17	1.37%	0.69%	5.48%	5.48%	145.17%	14.64	14.42	1.49

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	100.74	3.87	307	104.61	0.00	8,132	8,192	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.51	1.87	124	111.38	0.00	6,389	6,997	7116
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.29	1.53	124	113.82	0.00	9,256	10,393	10535
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.75	2.97	246	117.72	0.00	7,700	8,836	9064
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.61	2.00	124	123.61	0.00	6,767	8,229	8364
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.68	3.79	307	122.47	0.00	11,269	13,374	13800
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.98	1.70	124	124.68	0.00	8,252	10,148	10288
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.32	0.75	341	104.07	0.00	4,863	5,024	5060
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.25	3.59	336	127.84	0.00	5,480	6,808	7005
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.52	3.15	338	124.67	0.00	8,137	9,888	10144
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.61	5.08	343	144.68	0.00	11,745	16,397	16994
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.55	0.10	36	100.64	0.00	4,000	4,022	4026
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.08	1.84	280	115.92	0.00	7,928	9,044	9190
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.52	0.01	1	103.52	0.00	5,260	5,444	5445

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	6.70%	32.00%	12.40%	7.90%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	5.70%	27.40%	10.60%	6.70%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.50%	40.60%	15.70%	10.00%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.20%		13.40%	8.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	6.70%		12.40%	7.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	10.90%		20.20%	12.80%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.30%		15.30%	9.70%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.10%			4.80%	8.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.50%			6.50%	12.00%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.10%			9.50%	17.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.40%			15.70%	29.00%	
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	Yes	No	No	No	Yes	Yes	3.30%				7.10%	21.70%
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	7.40%				16.00%	48.90%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.40%				9.60%	29.40%
									100%	100%	100%	100%	100%	100%
									100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Feb-2016	Week to Date 12-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.74	-0.10%	-0.26%	-0.66%	-0.66%	-0.29	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.51	-0.15%	-0.49%	-0.65%	-0.65%	-0.24	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.29	-0.07%	-0.54%	-0.50%	-0.50%	-0.13	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.75	0.10%	-0.51%	-0.42%	-0.42%	-0.04	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.61	0.00%	-0.51%	-0.43%	-0.43%	-0.02	3.36	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	118.68	0.12%	-0.37%	0.03%	0.03%	0.00	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.98	0.21%	-0.35%	0.11%	0.11%	0.05	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.32	0.25%	-0.11%	1.11%	1.11%	0.25	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.25	0.40%	-0.05%	1.58%	1.58%	0.41	6.22	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.52	0.47%	0.09%	2.01%	2.01%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.61	0.43%	-0.09%	1.98%	1.98%	0.84	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.55	0.76%	0.21%			0.94	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.08	0.97%	0.44%	4.54%	4.54%	1.31	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.52	2.44%	1.23%	7.99%	7.99%	1.84	22.40	22.00

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Feb-2016	Week to Date 12-Feb-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	-0.01%	0.00%	-0.04%	-0.04%	-0.29	0.15	0.15
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.38	-0.05%	-0.20%	0.04%	0.04%	-0.24	1.60	1.61
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.82	0.00%	-0.31%	0.05%	0.05%	-0.13	2.53	2.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.72	0.17%	-0.28%	0.10%	0.10%	-0.04	3.09	3.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.61	0.09%	-0.23%	0.23%	0.23%	-0.02	3.36	3.37
IE0034074488	3407448	4.5 Treas Bnd 2020	122.47	0.19%	-0.14%	0.53%	0.53%	0.00	3.78	3.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.68	0.29%	-0.11%	0.66%	0.66%	0.05	4.25	4.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	0.26%	-0.07%	1.21%	1.21%	0.25	5.90	5.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.84	0.45%	0.13%	1.96%	1.96%	0.41	6.22	6.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.67	0.51%	0.25%	2.35%	2.35%	0.65	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.68	0.49%	0.13%	2.44%	2.44%	0.84	7.41	7.35
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.64	0.78%	0.27%			0.94	9.76	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	1.00%	0.55%	4.78%	4.78%	1.31	12.17	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.52	0.49%	-0.60%	6.08%	6.08%	1.84	22.40	22.00