

Irish Stock Exchange Weekly Bond Index Report

Friday 15 January, 2016

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Bond Indices Performance

Index	Close Value 15-Jan-2016	Week to Date 8-Jan-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	119.50	0.08%	0.69%	0.69%	0.69%	19.50%	5.83	5.78	0.88
All Bond Index (Return)	197.49	0.14%	0.83%	0.83%	0.83%	97.49%	5.83	5.78	0.88
Under 3 Bond Index (Clean)	93.06	-0.10%	-0.07%	-0.07%	-0.07%	-6.94%	1.60	1.60	-0.22
Under 3 Bond Index (Return)	143.09	-0.02%	0.11%	0.11%	0.11%	43.09%	1.60	1.60	-0.22
Under 5 Bond Index (Clean)	106.09	-0.11%	0.06%	0.06%	0.06%	6.09%	2.93	2.93	-0.02
Under 5 Bond Index (Return)	167.52	-0.03%	0.22%	0.22%	0.22%	67.52%	2.93	2.93	-0.02
Under 10 Bond Index (Clean)	116.00	-0.03%	0.45%	0.45%	0.45%	16.00%	4.41	4.39	0.44
Under 10 Bond Index (Return)	186.86	0.04%	0.60%	0.60%	0.60%	86.86%	4.41	4.39	0.44
5 Plus Bond Index (Clean)	130.04	0.30%	1.51%	1.51%	1.51%	30.04%	9.37	9.25	1.22
5 Plus Bond Index (Return)	218.92	0.35%	1.59%	1.59%	1.59%	118.92%	9.37	9.25	1.22
10 Plus Bond Index (Clean)	134.81	0.71%	2.32%	2.32%	2.32%	34.81%	14.73	14.48	1.70
10 Plus Bond Index (Return)	237.94	0.74%	2.37%	2.37%	2.37%	137.94%	14.73	14.48	1.70

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	101.22	3.43	272	104.64	0.00	8,132	8,231	8510
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.16	1.34	89	111.50	0.00	6,389	7,039	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.88	1.10	89	113.98	0.00	9,256	10,448	10549
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.27	2.54	211	117.81	0.00	7,700	8,875	9071
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.11	1.44	89	123.55	0.00	6,767	8,263	8360
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.89	3.35	272	122.24	0.00	11,609	13,801	14191
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.15	1.22	89	124.37	0.00	8,252	10,162	10263
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.03	0.67	306	103.70	0.00	4,863	5,010	5042
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.61	3.22	301	126.83	0.00	5,480	6,773	6949
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.61	2.82	303	123.43	0.00	8,137	9,814	10043
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.64	4.56	308	143.19	0.00	11,745	16,283	16818
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.10	0.00	1	99.10	0.00	3,000	2,973	2973
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.30	1.61	245	112.91	0.00	7,928	8,823	8951
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.98	1.81	331	100.80	0.00	5,101	5,049	5141

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Jan-2016	Week to Date 8-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.22	-0.10%	-0.19%	-0.19%	-0.19%	-0.33	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.16	-0.10%	-0.05%	-0.05%	-0.05%	-0.30	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.88	-0.11%	0.02%	0.02%	0.02%	-0.18	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.27	-0.10%	0.03%	0.03%	0.03%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.11	-0.20%	-0.02%	-0.02%	-0.02%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.89	-0.10%	0.20%	0.20%	0.20%	0.05	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.15	-0.09%	0.25%	0.25%	0.25%	0.11	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.03	0.07%	0.82%	0.82%	0.82%	0.30	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.61	0.14%	1.05%	1.05%	1.05%	0.53	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.61	0.07%	1.25%	1.25%	1.25%	0.78	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.64	0.12%	1.27%	1.27%	1.27%	0.97	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.10					1.09	9.85	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.30	0.47%	1.99%	1.99%	1.99%	1.52	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.98	1.50%	3.26%	3.26%	3.26%	2.05	21.88	21.44

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Jan-2016	Week to Date 8-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.64	-0.01%	0.00%	0.00%	0.00%	-0.33	0.25	0.25
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	0.00%	0.15%	0.15%	0.15%	-0.30	1.70	1.70
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.98	-0.03%	0.18%	0.18%	0.18%	-0.18	2.63	2.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.81	-0.03%	0.18%	0.18%	0.18%	-0.07	3.19	3.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.55	-0.11%	0.18%	0.18%	0.18%	0.00	3.46	3.46
IE0034074488	3407448	4.5 Treas Bnd 2020	122.24	-0.02%	0.35%	0.35%	0.35%	0.05	3.88	3.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.37	-0.02%	0.42%	0.42%	0.42%	0.11	4.35	4.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	0.09%	0.85%	0.85%	0.85%	0.30	5.99	5.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	0.19%	1.15%	1.15%	1.15%	0.53	6.32	6.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.43	0.12%	1.33%	1.33%	1.33%	0.78	7.19	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.19	0.19%	1.39%	1.39%	1.39%	0.97	7.50	7.42
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.10					1.09	9.85	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	0.50%	2.05%	2.05%	2.05%	1.52	12.24	12.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.80	1.51%	3.29%	3.29%	3.29%	2.05	21.88	21.44