

Irish Stock Exchange Weekly Bond Index Report

Friday 22 January, 2016

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Bond Indices Performance

Index	Close Value 22-Jan-2016	Week to Date 15-Jan-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.67	0.14%	0.83%	0.83%	0.83%	19.67%	5.82	5.77	0.85	
All Bond Index (Return)	197.88	0.20%	1.03%	1.03%	1.03%	97.88%	5.82	5.77	0.85	
Under 3 Bond Index (Clean)	93.03	-0.03%	-0.10%	-0.10%	-0.10%	-6.97%	1.58	1.59	-0.25	
Under 3 Bond Index (Return)	143.17	0.06%	0.17%	0.17%	0.17%	43.17%	1.58	1.59	-0.25	
Under 5 Bond Index (Clean)	106.16	0.07%	0.12%	0.12%	0.12%	6.16%	2.91	2.91	-0.07	
Under 5 Bond Index (Return)	167.76	0.14%	0.37%	0.37%	0.37%	67.76%	2.91	2.91	-0.07	
Under 10 Bond Index (Clean)	116.13	0.11%	0.57%	0.57%	0.57%	16.13%	4.40	4.38	0.40	
Under 10 Bond Index (Return)	187.20	0.18%	0.78%	0.78%	0.78%	87.20%	4.40	4.38	0.40	
5 Plus Bond Index (Clean)	130.33	0.23%	1.74%	1.74%	1.74%	30.33%	9.35	9.24	1.19	
5 Plus Bond Index (Return)	219.52	0.27%	1.86%	1.86%	1.86%	119.52%	9.35	9.24	1.19	
10 Plus Bond Index (Clean)	135.22	0.30%	2.63%	2.63%	2.63%	35.22%	14.71	14.47	1.68	
10 Plus Bond Index (Return)	238.73	0.33%	2.71%	2.71%	2.71%	138.73%	14.71	14.47	1.68	

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	101.09	3.52	279	104.61	0.00	8,132	8,221	8507
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.12	1.45	96	111.56	0.00	6,389	7,035	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.94	1.18	96	114.12	0.00	9,256	10,453	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.37	2.63	218	117.99	0.00	7,700	8,883	9086
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.25	1.55	96	123.81	0.00	6,767	8,272	8377
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.03	3.44	279	122.47	0.00	11,609	13,818	14217
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.37	1.32	96	124.68	0.00	8,252	10,180	10289
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.69	313	103.86	0.00	4,863	5,017	5050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.73	3.29	308	127.02	0.00	5,480	6,780	6960
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.78	2.89	310	123.67	0.00	8,137	9,828	10063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.02	4.66	315	143.68	0.00	11,745	16,328	16875
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	99.40	0.02	8	99.43	0.00	3,000	2,982	2983
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.68	1.66	252	113.34	0.00	7,928	8,854	8985
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.20	1.85	338	101.05	0.00	5,101	5,060	5154

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jan-2016	Week to Date 15-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	101.09	-0.12%	-0.31%	-0.31%	-0.31%	-0.21	0.23	0.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.12	-0.04%	-0.10%	-0.10%	-0.10%	-0.33	1.68	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	0.05%	0.07%	0.07%	0.07%	-0.22	2.61	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.37	0.09%	0.11%	0.11%	0.11%	-0.12	3.17	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.25	0.11%	0.10%	0.10%	0.10%	-0.06	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	119.03	0.12%	0.32%	0.32%	0.32%	0.00	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.37	0.18%	0.43%	0.43%	0.43%	0.05	4.33	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	0.14%	0.96%	0.96%	0.96%	0.28	5.97	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.73	0.10%	1.15%	1.15%	1.15%	0.51	6.30	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	0.15%	1.39%	1.39%	1.39%	0.76	7.17	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.02	0.28%	1.55%	1.55%	1.55%	0.92	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.40	0.31%				1.06	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.68	0.35%	2.34%	2.34%	2.34%	1.49	12.22	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.20	0.22%	3.49%	3.49%	3.49%	2.04	21.87	21.44

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jan-2016	Week to Date 15-Jan-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.61	-0.03%	-0.03%	-0.03%	-0.03%	-0.21	0.23	0.23
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.56	0.05%	0.20%	0.20%	0.20%	-0.33	1.68	1.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.12	0.13%	0.31%	0.31%	0.31%	-0.22	2.61	2.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	117.99	0.16%	0.34%	0.34%	0.34%	-0.12	3.17	3.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.81	0.20%	0.39%	0.39%	0.39%	-0.06	3.44	3.44
IE0034074488	3407448	4.5 Treas Bnd 2020	122.47	0.19%	0.54%	0.54%	0.54%	0.00	3.86	3.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.68	0.25%	0.67%	0.67%	0.67%	0.05	4.33	4.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	0.15%	1.00%	1.00%	1.00%	0.28	5.97	5.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.02	0.15%	1.31%	1.31%	1.31%	0.51	6.30	6.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.67	0.20%	1.53%	1.53%	1.53%	0.76	7.17	7.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.68	0.34%	1.73%	1.73%	1.73%	0.92	7.48	7.41
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	99.43	0.32%				1.06	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.34	0.38%	2.44%	2.44%	2.44%	1.49	12.22	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.05	0.25%	3.55%	3.55%	3.55%	2.04	21.87	21.44