

# Irish Stock Exchange Weekly Bond Index Report

Friday 29 January, 2016

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## Bond Indices Performance

Index	Close Value 29-Jan-2016	Week to Date 22-Jan-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.17	0.42%	1.25%	1.25%	1.25%	20.17%	5.84	5.80	0.78	
All Bond Index (Return)	198.83	0.48%	1.51%	1.51%	1.51%	98.83%	5.84	5.80	0.78	
Under 3 Bond Index (Clean)	92.98	-0.06%	-0.15%	-0.15%	-0.15%	-7.02%	1.56	1.57	-0.27	
Under 3 Bond Index (Return)	143.21	0.03%	0.20%	0.20%	0.20%	43.21%	1.56	1.57	-0.27	
Under 5 Bond Index (Clean)	106.15	-0.01%	0.12%	0.12%	0.12%	6.15%	2.89	2.90	-0.09	
Under 5 Bond Index (Return)	167.88	0.07%	0.44%	0.44%	0.44%	67.88%	2.89	2.90	-0.09	
Under 10 Bond Index (Clean)	116.32	0.17%	0.73%	0.73%	0.73%	16.32%	4.38	4.37	0.35	
Under 10 Bond Index (Return)	187.64	0.23%	1.02%	1.02%	1.02%	87.64%	4.38	4.37	0.35	
5 Plus Bond Index (Clean)	131.56	0.94%	2.69%	2.69%	2.69%	31.56%	9.40	9.29	1.10	
5 Plus Bond Index (Return)	221.64	0.97%	2.85%	2.85%	2.85%	121.64%	9.40	9.29	1.10	
10 Plus Bond Index (Clean)	137.90	1.98%	4.66%	4.66%	4.66%	37.90%	14.80	14.57	1.55	
10 Plus Bond Index (Return)	243.48	1.99%	4.76%	4.76%	4.76%	143.48%	14.80	14.57	1.55	

## 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	101.00	3.60	286	104.60	0.00	8,132	8,213	8506
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.05	1.55	103	111.60	0.00	6,389	7,031	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.90	1.27	103	114.17	0.00	9,256	10,450	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.34	2.71	225	118.05	0.00	7,700	8,881	9090
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.23	1.67	103	123.90	0.00	6,767	8,271	8384
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	119.12	3.53	286	122.64	0.00	11,609	13,828	14237
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	123.41	1.41	103	124.82	0.00	8,252	10,183	10300
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.44	0.70	320	104.14	0.00	4,863	5,030	5064
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.31	3.37	315	127.68	0.00	5,480	6,812	6996
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.40	2.95	317	124.36	0.00	8,137	9,879	10119
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.74	4.76	322	144.50	0.00	11,745	16,412	16972
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	100.34	0.04	15	100.38	0.00	3,000	3,010	3011
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.59	1.70	259	115.29	0.00	7,928	9,005	9140
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.26	1.89	345	104.15	0.00	5,145	5,261	5358



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 29-Jan-2016	Week to Date 22-Jan-2016	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	101.00	-0.09%	-0.40%	-0.40%	-0.40%	-0.20	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.05	-0.06%	-0.16%	-0.16%	-0.16%	-0.36	1.66	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.90	-0.03%	0.04%	0.04%	0.04%	-0.24	2.59	2.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.34	-0.02%	0.09%	0.09%	0.09%	-0.13	3.15	3.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.23	-0.02%	0.08%	0.08%	0.08%	-0.08	3.42	3.43
IE0034074488	3407448	4.5 Treas Bnd 2020	119.12	0.07%	0.39%	0.39%	0.39%	-0.04	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	123.41	0.03%	0.46%	0.46%	0.46%	0.03	4.31	4.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	0.26%	1.23%	1.23%	1.23%	0.23	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.31	0.47%	1.62%	1.62%	1.62%	0.43	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.40	0.51%	1.91%	1.91%	1.91%	0.68	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.74	0.52%	2.07%	2.07%	2.07%	0.85	7.47	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.34	0.94%				0.97	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.59	1.70%	4.09%	4.09%	4.09%	1.35	12.23	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.26	3.08%	6.67%	6.67%	6.67%	1.90	21.98	21.57

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 29-Jan-2016	Week to Date 22-Jan-2016	MTD	QTD	YTD	Maturity	Duration	Duration
IE0006857530	0685753	4.6 Treas Bnd 2016	104.60	-0.01%	-0.04%	-0.04%	-0.04%	-0.20	0.21	0.21
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.60	0.04%	0.24%	0.24%	0.24%	-0.36	1.66	1.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.17	0.04%	0.36%	0.36%	0.36%	-0.24	2.59	2.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	0.05%	0.38%	0.38%	0.38%	-0.13	3.15	3.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.90	0.08%	0.46%	0.46%	0.46%	-0.08	3.42	3.43
IE0034074488	3407448	4.5 Treas Bnd 2020	122.64	0.14%	0.68%	0.68%	0.68%	-0.04	3.84	3.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.82	0.11%	0.78%	0.78%	0.78%	0.03	4.31	4.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	0.27%	1.28%	1.28%	1.28%	0.23	5.95	5.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.68	0.52%	1.83%	1.83%	1.83%	0.43	6.28	6.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.36	0.55%	2.09%	2.09%	2.09%	0.68	7.16	7.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.50	0.57%	2.31%	2.31%	2.31%	0.85	7.47	7.40
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	100.38	0.96%				0.97	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	1.72%	4.20%	4.20%	4.20%	1.35	12.23	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.15	3.06%	6.72%	6.72%	6.72%	1.90	21.98	21.57