

Irish Stock Exchange Weekly Bond Index Report

Friday 18 March, 2016

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Bond Indices Performance

Index	Close Value 18-Mar-2016	Week to Date 11-Mar-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.41	0.24%	0.19%	1.45%	1.45%	20.41%	5.92	5.88	0.70	
All Bond Index (Return)	200.13	0.30%	0.36%	2.17%	2.17%	100.13%	5.92	5.88	0.70	
Under 3 Bond Index (Clean)	92.42	-0.05%	-0.20%	-0.75%	-0.75%	-7.58%	1.48	1.48	-0.29	
Under 3 Bond Index (Return)	143.20	0.03%	0.02%	0.19%	0.19%	43.20%	1.48	1.48	-0.29	
Under 5 Bond Index (Clean)	105.59	-0.04%	-0.13%	-0.41%	-0.41%	5.59%	2.79	2.79	-0.11	
Under 5 Bond Index (Return)	167.94	0.04%	0.07%	0.48%	0.48%	67.94%	2.79	2.79	-0.11	
Under 10 Bond Index (Clean)	116.14	0.07%	0.03%	0.58%	0.58%	16.14%	4.36	4.34	0.28	
Under 10 Bond Index (Return)	188.29	0.13%	0.21%	1.36%	1.36%	88.29%	4.36	4.34	0.28	
5 Plus Bond Index (Clean)	132.92	0.56%	0.57%	3.76%	3.76%	32.92%	9.54	9.45	0.97	
5 Plus Bond Index (Return)	224.68	0.60%	0.69%	4.26%	4.26%	124.68%	9.54	9.45	0.97	
10 Plus Bond Index (Clean)	140.85	1.21%	1.13%	6.90%	6.90%	40.85%	14.62	14.42	1.39	
10 Plus Bond Index (Return)	249.23	1.24%	1.21%	7.23%	7.23%	149.23%	14.62	14.42	1.39	

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	100.36	4.22	335	104.59	0.00	7,282	7,309	7616
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.28	2.29	152	111.57	0.00	6,389	6,982	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.32	1.87	152	114.20	0.00	9,256	10,396	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.83	3.30	274	118.13	0.00	7,700	8,842	9096
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.53	2.46	152	123.99	0.00	6,767	8,223	8390
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.58	4.13	335	122.71	0.00	11,269	13,363	13828
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.80	2.08	152	124.88	0.00	8,252	10,133	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.01	3	103.77	0.00	4,863	5,045	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.60	3.89	364	128.49	0.00	5,480	6,828	7041
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.18	0.00	0	122.18	3.40	8,137	9,942	10218
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.53	0.07	5	140.60	0.00	11,745	16,506	16514
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	15-May-26	1	Annual	101.96	0.18	64	102.13	0.00	4,000	4,078	4085
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.41	2.03	308	117.44	0.00	7,928	9,149	9310
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.83	0.16	29	105.99	0.00	5,260	5,566	5574

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Mar-2016	Week to Date 11-Mar-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.36	-0.09%	-0.27%	-1.03%	-1.03%	-0.30	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.28	-0.09%	-0.23%	-0.86%	-0.86%	-0.36	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.32	0.00%	-0.13%	-0.47%	-0.47%	-0.27	2.46	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.83	-0.02%	-0.03%	-0.35%	-0.35%	-0.16	3.02	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.53	-0.07%	-0.12%	-0.50%	-0.50%	-0.11	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	-0.04%	-0.11%	-0.06%	-0.06%	-0.06	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.80	0.00%	-0.11%	-0.03%	-0.03%	0.01	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	0.08%	0.20%	1.54%	1.54%	0.17	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.60	0.16%	0.13%	1.86%	1.86%	0.34	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	0.29%	0.32%	2.56%	2.56%	0.55	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.53	0.30%	0.39%	2.65%	2.65%	0.72	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	101.96	0.51%	0.75%			0.80	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	0.73%	0.82%	5.76%	5.76%	1.21	12.11	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.83	2.54%	1.93%	10.40%	10.40%	1.74	22.41	22.03

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Mar-2016	Week to Date 11-Mar-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.59	-0.01%	-0.04%	-0.06%	-0.06%	-0.30	0.07	0.07
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	0.01%	0.02%	0.20%	0.20%	-0.36	1.52	1.53
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	0.08%	0.07%	0.38%	0.38%	-0.27	2.46	2.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.13	0.06%	0.16%	0.45%	0.45%	-0.16	3.02	3.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.99	0.02%	0.11%	0.53%	0.53%	-0.11	3.29	3.29
IE0034074488	3407448	4.5 Treas Bnd 2020	122.71	0.03%	0.08%	0.73%	0.73%	-0.06	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.88	0.08%	0.09%	0.83%	0.83%	0.01	4.17	4.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	-0.67%	-0.53%	0.92%	0.92%	0.17	5.87	5.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.49	0.21%	0.28%	2.48%	2.48%	0.34	6.34	6.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.18	-2.39%	-2.28%	0.31%	0.31%	0.55	7.22	7.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.60	-3.36%	-3.17%	-0.45%	-0.45%	0.72	7.63	7.57
IE00BV8C9418	BV8C941	1.00 Treas Bond 2026	102.13	0.53%	0.80%			0.80	9.69	9.61
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.44	0.76%	0.91%	6.14%	6.14%	1.21	12.11	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.99	2.58%	2.02%	8.61%	8.61%	1.74	22.41	22.03