

# Irish Stock Exchange Weekly Bond Index Report



Friday 1 April, 2016

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 1-Apr-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-Mar-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.78	0.46%	0.13%	0.13%	1.76%	20.78%	6.31	6.27	0.65
All Bond Index (Return)	200.99	0.52%	0.14%	0.14%	2.62%	100.99%	6.31	6.27	0.65
Under 3 Bond Index (Clean)	92.28	-0.05%	0.00%	0.00%	-0.91%	-7.72%	2.04	2.05	-0.31
Under 3 Bond Index (Return)	143.22	0.05%	0.01%	0.01%	0.20%	43.22%	2.04	2.05	-0.31
Under 5 Bond Index (Clean)	105.45	0.06%	0.02%	0.02%	-0.55%	5.45%	3.10	3.10	-0.12
Under 5 Bond Index (Return)	167.99	0.15%	0.03%	0.03%	0.50%	67.99%	3.10	3.10	-0.12
Under 10 Bond Index (Clean)	116.20	0.22%	0.07%	0.07%	0.63%	16.20%	4.64	4.63	0.24
Under 10 Bond Index (Return)	188.65	0.30%	0.08%	0.08%	1.56%	88.65%	4.64	4.63	0.24
5 Plus Bond Index (Clean)	133.93	0.86%	0.24%	0.24%	4.54%	33.93%	9.61	9.53	0.90
5 Plus Bond Index (Return)	226.60	0.91%	0.25%	0.25%	5.15%	126.60%	9.61	9.53	0.90
10 Plus Bond Index (Clean)	143.10	1.68%	0.41%	0.41%	8.61%	43.10%	14.70	14.51	1.29
10 Plus Bond Index (Return)	253.35	1.70%	0.41%	0.41%	9.00%	153.35%	14.70	14.51	1.29

## 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	100.18	4.40	349	104.57	0.00	7,282	7,295	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	109.00	2.50	166	111.50	0.00	6,389	6,964	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.22	2.05	166	114.27	0.00	9,256	10,386	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.58	3.47	288	118.05	0.00	7,700	8,823	9090
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.25	2.68	166	123.93	0.00	6,767	8,204	8386
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.45	4.30	349	122.76	0.00	11,269	13,348	13833
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	2.27	166	125.03	0.00	8,252	10,130	10317
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.85	0.04	17	103.89	0.00	4,863	5,050	5051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.69	0.13	12	124.81	0.00	5,480	6,832	6839
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.58	0.13	14	122.71	0.00	8,137	9,975	9985
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.31	0.28	19	141.59	0.00	11,520	16,279	16311
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.87	0.21	78	103.08	0.00	4,000	4,115	4123
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.04	2.12	322	119.15	0.00	7,928	9,278	9446
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.40	0.24	43	108.63	0.00	5,390	5,842	5855

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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	No	No	No	No	No	No						
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.00%	40.10%	12.00%	7.30%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	9.00%	59.90%	18.00%	10.80%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		15.20%	9.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.10%		14.20%	8.50%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.60%		23.10%	13.90%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.80%		17.50%	10.60%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	4.40%			5.30%	8.80%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.90%			7.10%	11.90%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.70%			10.40%	17.40%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	14.10%			17.00%	28.40%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	No	Yes	Yes	3.60%				7.20%	21.40%
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.10%				16.20%	48.20%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.10%				10.20%	30.40%
									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 01-Apr-2016	Week to Date 24-Mar-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.18	-0.08%	-0.01%	-0.01%	-1.21%	-0.31	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	109.00	-0.14%	-0.01%	-0.01%	-1.11%	-0.34	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.22	0.01%	0.00%	0.00%	-0.56%	-0.29	2.42	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	0.00%	0.00%	0.00%	-0.57%	-0.14	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.25	0.01%	0.00%	0.00%	-0.73%	-0.10	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	0.14%	0.03%	0.03%	-0.17%	-0.07	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	0.23%	0.06%	0.06%	-0.07%	-0.01	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	0.29%	0.13%	0.13%	1.62%	0.15	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.69	0.25%	0.13%	0.13%	1.93%	0.31	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.58	0.43%	0.17%	0.17%	2.90%	0.50	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.31	0.61%	0.17%	0.17%	3.22%	0.63	7.59	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	0.86%	0.20%	0.20%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.04	1.41%	0.27%	0.27%	7.25%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.40	2.71%	0.78%	0.78%	13.08%	1.63	22.47	22.11

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Apr-2016	Week to Date 24-Mar-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.57	0.02%	0.00%	0.00%	-0.07%	-0.31	0.04	0.04
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	-0.03%	0.00%	0.00%	0.15%	-0.34	1.49	1.49
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	0.09%	0.01%	0.01%	0.44%	-0.29	2.42	2.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.05	0.08%	0.01%	0.01%	0.38%	-0.14	2.98	2.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.93	0.11%	0.01%	0.01%	0.49%	-0.10	3.25	3.25
IE0034074488	3407448	4.5 Treas Bnd 2020	122.76	0.22%	0.04%	0.04%	0.77%	-0.07	3.67	3.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.03	0.31%	0.07%	0.07%	0.95%	-0.01	4.14	4.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	0.31%	0.13%	0.13%	1.03%	0.15	5.83	5.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.81	0.32%	0.14%	0.14%	-0.45%	0.31	6.31	6.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.71	0.49%	0.17%	0.17%	0.75%	0.50	7.19	7.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.59	0.69%	0.18%	0.18%	0.25%	0.63	7.59	7.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.08	0.88%	0.20%	0.20%		0.71	9.65	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.15	1.43%	0.27%	0.27%	7.70%	1.09	12.09	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.63	2.74%	0.79%	0.79%	11.31%	1.63	22.47	22.11