

Irish Stock Exchange Weekly Bond Index Report

Friday 8 April, 2016

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Bond Indices Performance

Index	Close Value 8-Apr-2016	Week to Date 1-Apr-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	120.44	-0.27%	-0.15%	-0.15%	1.48%	20.44%	6.26	6.22	0.68
All Bond Index (Return)	200.58	-0.21%	-0.07%	-0.07%	2.40%	100.58%	6.26	6.22	0.68
Under 3 Bond Index (Clean)	92.27	-0.01%	-0.01%	-0.01%	-0.92%	-7.73%	2.02	2.03	-0.35
Under 3 Bond Index (Return)	143.33	0.07%	0.09%	0.09%	0.28%	43.33%	2.02	2.03	-0.35
Under 5 Bond Index (Clean)	105.50	0.05%	0.07%	0.07%	-0.50%	5.50%	3.08	3.09	-0.16
Under 5 Bond Index (Return)	168.20	0.13%	0.15%	0.15%	0.63%	68.20%	3.08	3.09	-0.16
Under 10 Bond Index (Clean)	116.05	-0.13%	-0.06%	-0.06%	0.50%	16.05%	4.61	4.60	0.26
Under 10 Bond Index (Return)	188.54	-0.06%	0.02%	0.02%	1.50%	88.54%	4.61	4.60	0.26
5 Plus Bond Index (Clean)	133.13	-0.60%	-0.36%	-0.36%	3.92%	33.13%	9.57	9.47	0.96
5 Plus Bond Index (Return)	225.36	-0.55%	-0.31%	-0.31%	4.57%	125.36%	9.57	9.47	0.96
10 Plus Bond Index (Clean)	141.70	-0.98%	-0.57%	-0.57%	7.55%	41.70%	14.64	14.44	1.35
10 Plus Bond Index (Return)	250.99	-0.93%	-0.53%	-0.53%	7.99%	150.99%	14.64	14.44	1.35

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	100.09	4.49	356	104.58	0.00	7,282	7,289	7615
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.93	2.61	173	111.54	0.00	6,389	6,960	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.25	2.13	173	114.38	0.00	9,256	10,389	10587
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.73	3.56	295	118.28	0.00	7,700	8,834	9108
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.31	2.80	173	124.10	0.00	6,767	8,208	8398
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.59	4.39	356	122.98	0.00	11,269	13,364	13859
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.74	2.37	173	125.11	0.00	8,252	10,128	10324
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.73	0.05	24	103.78	0.00	4,863	5,044	5046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.38	0.20	19	124.59	0.00	5,480	6,816	6827
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.10	0.20	21	122.30	0.00	8,137	9,935	9951
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.47	0.39	26	140.85	0.00	11,520	16,182	16227
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.10	0.23	85	102.33	0.00	4,000	4,084	4093
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.26	2.16	329	118.42	0.00	7,928	9,217	9388
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.63	0.27	50	106.90	0.00	5,390	5,747	5761

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Apr-2016	Week to Date 1-Apr-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.09	-0.08%	-0.10%	-0.10%	-1.30%	-0.85	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.93	-0.06%	-0.07%	-0.07%	-1.17%	-0.36	1.47	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.25	0.03%	0.03%	0.03%	-0.54%	-0.34	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.73	0.13%	0.13%	0.13%	-0.44%	-0.21	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.31	0.05%	0.05%	0.05%	-0.68%	-0.14	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	118.59	0.12%	0.15%	0.15%	-0.05%	-0.12	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.74	-0.01%	0.04%	0.04%	-0.08%	-0.03	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	-0.11%	0.02%	0.02%	1.51%	0.17	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.38	-0.24%	-0.11%	-0.11%	1.68%	0.34	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	-0.39%	-0.23%	-0.23%	2.50%	0.55	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.47	-0.59%	-0.43%	-0.43%	2.61%	0.70	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.10	-0.75%	-0.55%	-0.55%		0.78	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.26	-0.66%	-0.40%	-0.40%	6.54%	1.14	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.63	-1.63%	-0.86%	-0.86%	11.23%	1.71	22.38	22.01

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Apr-2016	Week to Date 1-Apr-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.58	0.00%	0.00%	0.00%	-0.06%	-0.85	0.02	0.02
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	0.03%	0.04%	0.04%	0.18%	-0.36	1.47	1.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.38	0.10%	0.12%	0.12%	0.54%	-0.34	2.40	2.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.28	0.20%	0.21%	0.21%	0.58%	-0.21	2.96	2.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.10	0.14%	0.15%	0.15%	0.63%	-0.14	3.23	3.24
IE0034074488	3407448	4.5 Treas Bnd 2020	122.98	0.18%	0.23%	0.23%	0.96%	-0.12	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	0.07%	0.13%	0.13%	1.01%	-0.03	4.12	4.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	-0.10%	0.03%	0.03%	0.93%	0.17	5.81	5.80
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.59	-0.18%	-0.05%	-0.05%	-0.63%	0.34	6.29	6.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.30	-0.34%	-0.16%	-0.16%	0.40%	0.55	7.17	7.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.85	-0.52%	-0.34%	-0.34%	-0.27%	0.70	7.57	7.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	-0.73%	-0.53%	-0.53%		0.78	9.63	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.42	-0.61%	-0.35%	-0.35%	7.04%	1.14	12.07	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.90	-1.59%	-0.82%	-0.82%	9.54%	1.71	22.38	22.01