

Irish Stock Exchange Weekly Bond Index Report

Friday 15 April, 2016

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Bond Indices Performance

Index	Close Value 15-Apr-2016	Week to Date 8-Apr-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.08	-0.30%	-0.45%	-0.45%	1.18%	20.08%	6.26	6.22	0.71	
All Bond Index (Return)	200.11	-0.23%	-0.30%	-0.30%	2.17%	100.11%	6.26	6.22	0.71	
Under 3 Bond Index (Clean)	92.17	-0.11%	-0.12%	-0.12%	-1.03%	-7.83%	2.00	2.01	-0.34	
Under 3 Bond Index (Return)	143.30	-0.02%	0.06%	0.06%	0.26%	43.30%	2.00	2.01	-0.34	
Under 5 Bond Index (Clean)	105.38	-0.11%	-0.04%	-0.04%	-0.60%	5.38%	3.09	3.10	-0.15	
Under 5 Bond Index (Return)	168.15	-0.03%	0.13%	0.13%	0.60%	68.15%	3.09	3.10	-0.15	
Under 10 Bond Index (Clean)	115.85	-0.17%	-0.23%	-0.23%	0.33%	15.85%	4.61	4.60	0.28	
Under 10 Bond Index (Return)	188.36	-0.10%	-0.08%	-0.08%	1.40%	88.36%	4.61	4.60	0.28	
5 Plus Bond Index (Clean)	132.46	-0.50%	-0.86%	-0.86%	3.40%	32.46%	9.52	9.43	1.00	
5 Plus Bond Index (Return)	224.35	-0.44%	-0.75%	-0.75%	4.11%	124.35%	9.52	9.43	1.00	
10 Plus Bond Index (Clean)	140.32	-0.98%	-1.54%	-1.54%	6.50%	40.32%	14.39	14.19	1.40	
10 Plus Bond Index (Return)	248.65	-0.93%	-1.46%	-1.46%	6.98%	148.65%	14.39	14.19	1.40	

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	100.11	4.58	363	104.68	0.00	7,282	7,290	7623
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.79	2.71	180	111.51	0.00	6,389	6,951	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	112.14	2.22	180	114.36	0.00	9,256	10,379	10584
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.61	3.64	302	118.25	0.00	7,700	8,825	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.19	2.91	180	124.10	0.00	6,767	8,200	8397
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.46	4.48	363	122.93	0.00	11,269	13,348	13853
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.61	2.47	180	125.08	0.00	8,252	10,118	10321
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.69	0.07	31	103.76	0.00	4,863	5,042	5045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.17	0.28	26	124.45	0.00	5,480	6,804	6819
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.71	0.26	28	121.97	0.00	8,137	9,903	9925
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.01	0.49	33	140.50	0.00	11,520	16,129	16186
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.75	0.25	92	102.00	0.00	4,750	4,833	4845
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.14	2.21	336	117.35	0.00	7,928	9,128	9303
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.11	0.31	57	105.42	0.00	5,390	5,665	5682

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Apr-2016	Week to Date 8-Apr-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	100.11	0.01%	-0.08%	-0.08%	-1.28%	-7.84	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.79	-0.13%	-0.20%	-0.20%	-1.30%	-0.35	1.45	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.14	-0.10%	-0.07%	-0.07%	-0.64%	-0.33	2.38	2.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.61	-0.10%	0.02%	0.02%	-0.54%	-0.20	2.94	2.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.19	-0.10%	-0.05%	-0.05%	-0.78%	-0.14	3.21	3.22
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	-0.12%	0.03%	0.03%	-0.16%	-0.11	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.61	-0.11%	-0.06%	-0.06%	-0.19%	-0.02	4.10	4.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	-0.04%	-0.02%	-0.02%	1.47%	0.17	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.17	-0.17%	-0.28%	-0.28%	1.51%	0.36	6.27	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.71	-0.32%	-0.55%	-0.55%	2.17%	0.58	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.01	-0.33%	-0.75%	-0.75%	2.27%	0.74	7.55	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.75	-0.35%	-0.89%	-0.89%		0.82	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	-0.96%	-1.36%	-1.36%	5.51%	1.22	12.03	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.11	-1.42%	-2.27%	-2.27%	9.65%	1.77	22.31	21.92

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Apr-2016	Week to Date 8-Apr-2016	MTD	QTD	YTD			
IE0006857530	0685753	4.6 Treas Bnd 2016	104.68	0.10%	0.10%	0.10%	0.03%	-7.84	0.01	0.01
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	-0.03%	0.01%	0.01%	0.15%	-0.35	1.45	1.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.36	-0.02%	0.09%	0.09%	0.52%	-0.33	2.38	2.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	-0.03%	0.18%	0.18%	0.55%	-0.20	2.94	2.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.10	-0.01%	0.15%	0.15%	0.62%	-0.14	3.21	3.22
IE0034074488	3407448	4.5 Treas Bnd 2020	122.93	-0.04%	0.18%	0.18%	0.91%	-0.11	3.77	3.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.08	-0.03%	0.10%	0.10%	0.99%	-0.02	4.10	4.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	-0.02%	0.01%	0.01%	0.91%	0.17	5.79	5.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.45	-0.11%	-0.15%	-0.15%	-0.74%	0.36	6.27	6.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.97	-0.27%	-0.43%	-0.43%	0.13%	0.58	7.15	7.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.50	-0.25%	-0.59%	-0.59%	-0.52%	0.74	7.55	7.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	-0.33%	-0.85%	-0.85%		0.82	9.61	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.35	-0.91%	-1.25%	-1.25%	6.07%	1.22	12.03	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.42	-1.38%	-2.19%	-2.19%	8.03%	1.77	22.31	21.92