

# Irish Stock Exchange Weekly Bond Index Report



Friday 22 April, 2016

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

Index	Close Value 22-Apr-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 15-Apr-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.46	-0.52%	-0.97%	-0.97%	0.65%	19.46%	6.22	6.18	0.79
All Bond Index (Return)	199.21	-0.45%	-0.75%	-0.75%	1.70%	99.21%	6.22	6.18	0.79
Under 3 Bond Index (Clean)	92.05	-0.13%	-0.25%	-0.25%	-1.15%	-7.95%	1.99	1.99	-0.32
Under 3 Bond Index (Return)	143.24	-0.04%	0.02%	0.02%	0.21%	43.24%	1.99	1.99	-0.32
Under 5 Bond Index (Clean)	105.21	-0.17%	-0.21%	-0.21%	-0.77%	5.21%	3.07	3.07	-0.12
Under 5 Bond Index (Return)	168.01	-0.09%	0.04%	0.04%	0.52%	68.01%	3.07	3.07	-0.12
Under 10 Bond Index (Clean)	115.47	-0.33%	-0.56%	-0.56%	0.00%	15.47%	4.59	4.57	0.33
Under 10 Bond Index (Return)	187.88	-0.25%	-0.33%	-0.33%	1.15%	87.88%	4.59	4.57	0.33
5 Plus Bond Index (Clean)	131.30	-0.88%	-1.73%	-1.73%	2.49%	31.30%	9.46	9.36	1.09
5 Plus Bond Index (Return)	222.50	-0.83%	-1.57%	-1.57%	3.25%	122.50%	9.46	9.36	1.09
10 Plus Bond Index (Clean)	138.26	-1.47%	-2.99%	-2.99%	4.94%	38.26%	14.30	14.09	1.50
10 Plus Bond Index (Return)	245.12	-1.42%	-2.85%	-2.85%	5.46%	145.12%	14.30	14.09	1.50

## 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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.68	2.82	187	111.50	0.00	6,389	6,944	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.98	2.31	187	114.29	0.00	9,256	10,364	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.52	3.73	309	118.25	0.00	7,700	8,818	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	121.02	3.02	187	124.04	0.00	6,767	8,189	8393
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	0.05	4	118.20	0.00	11,269	13,314	13320
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	2.56	187	124.90	0.00	8,252	10,095	10307
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.08	38	103.51	0.00	4,863	5,029	5033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.53	0.35	33	123.88	0.00	5,480	6,769	6788
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.00	0.33	35	121.33	0.00	8,137	9,846	9872
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.03	0.59	40	139.62	0.00	11,520	16,017	16085
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.85	0.27	99	101.12	0.00	4,750	4,790	4803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.77	2.26	343	116.03	0.00	7,928	9,020	9198
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.57	0.35	64	102.92	0.00	5,390	5,528	5547

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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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.10%	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%	10.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.70%		15.30%	9.20%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.10%		14.20%	8.60%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.60%		23.10%	14.00%		
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	8.60%			10.30%	17.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	14.00%			16.80%	28.10%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	No	Yes	Yes	4.20%				8.40%	24.80%
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	7.90%				15.80%	46.60%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	4.80%				9.70%	28.60%
									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 22-Apr-2016	Week to Date 15-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.68	-0.11%	-0.30%	-0.30%	-1.40%	-0.34	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.98	-0.14%	-0.21%	-0.21%	-0.78%	-0.31	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	-0.07%	-0.05%	-0.05%	-0.62%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	121.02	-0.14%	-0.19%	-0.19%	-0.92%	-0.13	3.19	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	-0.25%	-0.22%	-0.22%	-0.42%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	-0.22%	-0.28%	-0.28%	-0.41%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	-0.25%	-0.27%	-0.27%	1.21%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	-0.52%	-0.80%	-0.80%	0.98%	0.43	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.00	-0.58%	-1.12%	-1.12%	1.58%	0.66	7.12	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.03	-0.70%	-1.44%	-1.44%	1.56%	0.82	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.85	-0.88%	-1.77%	-1.77%		0.91	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	-1.19%	-2.53%	-2.53%	4.26%	1.32	12.00	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.57	-2.42%	-4.63%	-4.63%	7.00%	1.88	22.20	21.79

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Apr-2016	Week to Date 15-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	-0.01%	0.00%	0.00%	0.14%	-0.34	1.43	1.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	-0.06%	0.03%	0.03%	0.46%	-0.31	2.36	2.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	0.00%	0.17%	0.17%	0.55%	-0.20	2.92	2.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.04	-0.05%	0.10%	0.10%	0.57%	-0.13	3.19	3.20
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	-3.85%	-3.67%	-3.67%	-2.97%	-0.06	3.75	3.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.90	-0.14%	-0.04%	-0.04%	0.84%	0.01	4.08	4.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	-0.24%	-0.23%	-0.23%	0.67%	0.21	5.77	5.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.88	-0.46%	-0.61%	-0.61%	-1.20%	0.43	6.25	6.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	-0.52%	-0.96%	-0.96%	-0.39%	0.66	7.12	7.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.62	-0.62%	-1.21%	-1.21%	-1.14%	0.82	7.52	7.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.12	-0.86%	-1.71%	-1.71%		0.91	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.03	-1.13%	-2.36%	-2.36%	4.87%	1.32	12.00	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.92	-2.37%	-4.51%	-4.51%	5.46%	1.88	22.20	21.79