

# Irish Stock Exchange Weekly Bond Index Report

Friday 29 April, 2016

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## Bond Indices Performance

Index	Close Value 29-Apr-2016	Week to Date 22-Apr-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.05	-0.34%	-1.30%	-1.30%	0.31%	19.05%	6.18	6.13	0.83	
All Bond Index (Return)	198.68	-0.27%	-1.02%	-1.02%	1.43%	98.68%	6.18	6.13	0.83	
Under 3 Bond Index (Clean)	91.95	-0.11%	-0.36%	-0.36%	-1.26%	-8.05%	1.97	1.97	-0.31	
Under 3 Bond Index (Return)	143.20	-0.03%	-0.01%	-0.01%	0.19%	43.20%	1.97	1.97	-0.31	
Under 5 Bond Index (Clean)	105.11	-0.10%	-0.31%	-0.31%	-0.87%	5.11%	3.05	3.05	-0.12	
Under 5 Bond Index (Return)	167.98	-0.01%	0.03%	0.03%	0.50%	67.98%	3.05	3.05	-0.12	
Under 10 Bond Index (Clean)	115.24	-0.20%	-0.76%	-0.76%	-0.20%	15.24%	4.57	4.55	0.36	
Under 10 Bond Index (Return)	187.64	-0.13%	-0.46%	-0.46%	1.02%	87.64%	4.57	4.55	0.36	
5 Plus Bond Index (Clean)	130.54	-0.58%	-2.30%	-2.30%	1.90%	30.54%	9.42	9.31	1.14	
5 Plus Bond Index (Return)	221.33	-0.53%	-2.09%	-2.09%	2.71%	121.33%	9.42	9.31	1.14	
10 Plus Bond Index (Clean)	136.88	-1.00%	-3.96%	-3.96%	3.89%	36.88%	14.24	14.02	1.57	
10 Plus Bond Index (Return)	242.78	-0.95%	-3.78%	-3.78%	4.46%	142.78%	14.24	14.02	1.57	

## 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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	108.56	2.92	194	111.49	0.00	6,389	6,936	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.85	2.39	194	114.24	0.00	9,256	10,352	10574
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.44	3.81	316	118.25	0.00	7,700	8,812	9105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.91	3.14	194	124.04	0.00	6,767	8,181	8394
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.05	0.14	11	118.18	0.00	11,269	13,303	13318
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.22	2.66	194	124.87	0.00	8,252	10,085	10305
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.29	0.10	45	103.39	0.00	4,863	5,022	5027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.16	0.43	40	123.58	0.00	5,480	6,748	6772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.52	0.39	42	120.91	0.00	8,137	9,807	9838
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.42	0.70	47	139.12	0.00	11,520	15,946	16027
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.21	0.29	106	100.50	0.00	4,750	4,760	4774
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.79	2.30	350	115.09	0.00	7,928	8,942	9124
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.99	0.39	71	101.38	0.00	5,390	5,443	5464



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Apr-2016	Week to Date 22-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.56	-0.11%	-0.41%	-0.41%	-1.51%	-0.34	1.41	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.85	-0.12%	-0.33%	-0.33%	-0.89%	-0.29	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	-0.07%	-0.13%	-0.13%	-0.69%	-0.20	2.90	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.91	-0.09%	-0.28%	-0.28%	-1.00%	-0.13	3.17	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.05	-0.09%	-0.31%	-0.31%	-0.51%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.22	-0.10%	-0.38%	-0.38%	-0.51%	0.02	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.29	-0.13%	-0.41%	-0.41%	1.08%	0.24	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.16	-0.30%	-1.10%	-1.10%	0.68%	0.47	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.52	-0.40%	-1.52%	-1.52%	1.17%	0.71	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.42	-0.44%	-1.88%	-1.88%	1.11%	0.87	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.21	-0.63%	-2.39%	-2.39%		0.98	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.79	-0.87%	-3.37%	-3.37%	3.36%	1.39	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.99	-1.54%	-6.10%	-6.10%	5.35%	1.96	22.12	21.69

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Apr-2016	Week to Date 22-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	-0.01%	-0.01%	-0.01%	0.13%	-0.34	1.41	1.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.24	-0.04%	-0.01%	-0.01%	0.42%	-0.29	2.34	2.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.25	0.00%	0.17%	0.17%	0.55%	-0.20	2.90	2.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.04	0.00%	0.11%	0.11%	0.58%	-0.13	3.17	3.18
IE0034074488	3407448	4.5 Treas Bnd 2020	118.18	-0.02%	-3.68%	-3.68%	-2.98%	-0.05	3.73	3.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.87	-0.02%	-0.06%	-0.06%	0.82%	0.02	4.06	4.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	-0.12%	-0.35%	-0.35%	0.55%	0.24	5.75	5.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.58	-0.24%	-0.85%	-0.85%	-1.43%	0.47	6.22	6.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	-0.34%	-1.30%	-1.30%	-0.73%	0.71	7.10	7.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.12	-0.36%	-1.57%	-1.57%	-1.50%	0.87	7.50	7.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.50	-0.61%	-2.30%	-2.30%		0.98	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	-0.81%	-3.15%	-3.15%	4.02%	1.39	11.97	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.38	-1.50%	-5.94%	-5.94%	3.88%	1.96	22.12	21.69