

# Irish Stock Exchange Weekly Bond Index Report

Friday 6 May, 2016

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## Bond Indices Performance

Index	Close Value 6-May-2016	Week to Date 29-Apr-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	119.32	0.22%	0.22%	-1.08%	0.53%	19.32%	6.19	6.14	0.79	
All Bond Index (Return)	199.24	0.28%	0.28%	-0.74%	1.72%	99.24%	6.19	6.14	0.79	
Under 3 Bond Index (Clean)	91.89	-0.06%	-0.06%	-0.42%	-1.32%	-8.11%	1.95	1.95	-0.32	
Under 3 Bond Index (Return)	143.23	0.02%	0.02%	0.02%	0.21%	43.23%	1.95	1.95	-0.32	
Under 5 Bond Index (Clean)	105.06	-0.04%	-0.04%	-0.35%	-0.91%	5.06%	3.03	3.04	-0.13	
Under 5 Bond Index (Return)	168.05	0.04%	0.04%	0.07%	0.54%	68.05%	3.03	3.04	-0.13	
Under 10 Bond Index (Clean)	115.33	0.08%	0.08%	-0.68%	-0.13%	15.33%	4.55	4.54	0.33	
Under 10 Bond Index (Return)	187.91	0.15%	0.15%	-0.31%	1.16%	87.91%	4.55	4.54	0.33	
5 Plus Bond Index (Clean)	131.17	0.48%	0.48%	-1.83%	2.39%	31.17%	9.43	9.32	1.09	
5 Plus Bond Index (Return)	222.50	0.53%	0.53%	-1.57%	3.25%	122.50%	9.43	9.32	1.09	
10 Plus Bond Index (Clean)	138.15	0.93%	0.93%	-3.07%	4.85%	38.15%	14.27	14.06	1.51	
10 Plus Bond Index (Return)	245.09	0.95%	0.95%	-2.87%	5.45%	145.09%	14.27	14.06	1.51	

## 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	108.48	3.03	201	111.51	0.00	6,389	6,931	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.79	2.48	201	114.27	0.00	9,256	10,347	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.40	3.89	323	118.29	0.00	7,700	8,808	9108
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.83	3.25	201	124.08	0.00	6,767	8,176	8396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.04	0.22	18	118.27	0.00	11,269	13,302	13327
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	2.75	201	124.94	0.00	8,252	10,083	10310
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.36	0.11	52	103.47	0.00	4,863	5,026	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.30	0.50	47	123.81	0.00	5,480	6,756	6784
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	0.46	49	121.31	0.00	8,137	9,834	9871
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.92	0.80	54	139.72	0.00	11,520	16,004	16096
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.70	0.31	113	101.01	0.00	4,750	4,783	4798
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.49	2.35	357	115.84	0.00	7,928	8,997	9184
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.82	0.43	78	103.25	0.00	5,390	5,541	5564



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-May-2016	Week to Date 29-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.48	-0.07%	-0.07%	-0.48%	-1.58%	-0.36	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.79	-0.05%	-0.05%	-0.38%	-0.94%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	-0.04%	-0.04%	-0.16%	-0.73%	-0.21	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.83	-0.07%	-0.07%	-0.34%	-1.07%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	0.00%	0.00%	-0.31%	-0.51%	-0.07	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	-0.02%	-0.02%	-0.41%	-0.53%	0.00	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.36	0.07%	0.07%	-0.34%	1.14%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	0.12%	0.12%	-0.98%	0.80%	0.44	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	0.28%	0.28%	-1.24%	1.45%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.92	0.36%	0.36%	-1.52%	1.47%	0.82	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.70	0.48%	0.48%	-1.91%		0.93	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.49	0.63%	0.63%	-2.77%	4.00%	1.34	11.96	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.82	1.81%	1.81%	-4.40%	7.26%	1.87	22.17	21.76

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-May-2016	Week to Date 29-Apr-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	0.02%	0.02%	0.01%	0.16%	-0.36	1.39	1.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	0.03%	0.03%	0.02%	0.44%	-0.31	2.32	2.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.29	0.04%	0.04%	0.21%	0.59%	-0.21	2.88	2.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.08	0.03%	0.03%	0.13%	0.61%	-0.14	3.15	3.16
IE0034074488	3407448	4.5 Treas Bnd 2020	118.27	0.07%	0.07%	-3.62%	-2.92%	-0.07	3.71	3.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.94	0.05%	0.05%	-0.01%	0.88%	0.00	4.04	4.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	0.08%	0.08%	-0.27%	0.63%	0.22	5.73	5.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.81	0.18%	0.18%	-0.67%	-1.26%	0.44	6.21	6.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	0.33%	0.33%	-0.97%	-0.41%	0.67	7.09	7.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.72	0.43%	0.43%	-1.14%	-1.07%	0.82	7.49	7.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	0.50%	0.50%	-1.81%		0.93	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.84	0.65%	0.65%	-2.52%	4.70%	1.34	11.96	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.25	1.84%	1.84%	-4.21%	5.80%	1.87	22.17	21.76