

# Irish Stock Exchange Weekly Bond Index Report

Friday 3 June, 2016

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## Bond Indices Performance

Index	Close Value 3-Jun-2016	Week to Date 27-May-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	120.11	0.05%	0.22%	-0.43%	1.20%	20.11%	6.20	6.16	0.66	
All Bond Index (Return)	201.06	0.11%	0.24%	0.17%	2.65%	101.06%	6.20	6.16	0.66	
Under 3 Bond Index (Clean)	91.59	-0.11%	-0.03%	-0.75%	-1.65%	-8.41%	1.87	1.88	-0.34	
Under 3 Bond Index (Return)	143.25	-0.02%	0.00%	0.03%	0.22%	43.25%	1.87	1.88	-0.34	
Under 5 Bond Index (Clean)	104.89	-0.09%	-0.02%	-0.51%	-1.07%	4.89%	2.96	2.96	-0.19	
Under 5 Bond Index (Return)	168.32	-0.01%	0.02%	0.23%	0.70%	68.32%	2.96	2.96	-0.19	
Under 10 Bond Index (Clean)	115.63	-0.05%	0.07%	-0.42%	0.14%	15.63%	4.73	4.72	0.27	
Under 10 Bond Index (Return)	188.93	0.02%	0.10%	0.23%	1.71%	88.93%	4.73	4.72	0.27	
5 Plus Bond Index (Clean)	133.13	0.18%	0.45%	-0.36%	3.92%	33.13%	9.44	9.35	0.93	
5 Plus Bond Index (Return)	226.25	0.23%	0.47%	0.09%	4.99%	126.25%	9.44	9.35	0.93	
10 Plus Bond Index (Clean)	142.23	0.70%	1.22%	-0.20%	7.95%	42.23%	16.12	15.90	1.43	
10 Plus Bond Index (Return)	252.65	0.74%	1.23%	0.13%	8.70%	152.65%	16.12	15.90	1.43	

## 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	108.06	3.45	229	111.51	0.00	6,389	6,904	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.47	2.82	229	114.30	0.00	9,256	10,317	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.21	4.23	351	118.44	0.00	7,700	8,794	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.48	3.70	229	124.18	0.00	6,667	8,032	8279
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	0.57	46	118.58	0.00	11,269	13,299	13363
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.24	3.14	229	125.38	0.00	8,252	10,087	10346
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.97	0.18	80	104.15	0.00	5,714	5,941	5951
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.27	0.80	75	125.07	0.00	5,480	6,809	6853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.03	0.72	77	122.75	0.00	7,982	9,740	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.15	1.21	82	141.36	0.00	11,520	16,145	16285
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.43	0.05	19	102.48	0.00	4,750	4,865	4868
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.27	0.13	19	116.39	0.00	7,928	9,217	9227
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.08	0.58	106	107.66	0.00	5,545	5,937	5969



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Jun-2016	Week to Date 27-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.06	-0.12%	-0.06%	-0.87%	-1.96%	-0.38	1.31	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.47	-0.10%	-0.02%	-0.66%	-1.22%	-0.33	2.25	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	-0.07%	-0.01%	-0.32%	-0.89%	-0.27	2.81	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.48	-0.17%	-0.07%	-0.63%	-1.35%	-0.17	3.08	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	-0.09%	0.01%	-0.34%	-0.54%	-0.15	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.24	-0.04%	0.01%	-0.36%	-0.49%	-0.09	3.96	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	0.01%	0.13%	0.25%	1.75%	0.11	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.27	-0.06%	0.07%	-0.21%	1.59%	0.28	6.13	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.03	-0.06%	0.13%	-0.28%	2.44%	0.50	7.01	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.15	0.02%	0.21%	-0.65%	2.37%	0.67	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.43	0.15%	0.46%	-0.23%		0.75	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.27	0.42%	0.88%	-0.39%	6.54%	1.13	12.16	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.08	1.14%	1.75%	-0.44%	11.71%	1.69	22.25	21.88

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Jun-2016	Week to Date 27-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	-0.03%	-0.01%	0.01%	0.15%	-0.38	1.31	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	-0.02%	0.01%	0.04%	0.46%	-0.33	2.25	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	0.01%	0.02%	0.34%	0.72%	-0.27	2.81	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.18	-0.07%	-0.03%	0.22%	0.69%	-0.17	3.08	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	-0.01%	0.04%	-3.36%	-2.66%	-0.15	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.38	0.03%	0.04%	0.34%	1.23%	-0.09	3.96	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.15	0.03%	0.13%	0.39%	1.29%	0.11	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	0.00%	0.10%	0.34%	-0.25%	0.28	6.13	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.75	0.00%	0.15%	0.20%	0.77%	0.50	7.01	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.36	0.09%	0.24%	0.02%	0.09%	0.67	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	0.17%	0.47%	-0.38%		0.75	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.39	0.46%	0.90%	-2.06%	5.20%	1.13	12.16	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.66	1.17%	1.76%	-0.11%	10.32%	1.69	22.25	21.88