

Irish Stock Exchange Weekly Bond Index Report



Friday 10 June, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Jun-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 3-Jun-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.35	0.20%	0.42%	-0.22%	1.41%	20.35%	6.22	6.18	0.63
All Bond Index (Return)	201.59	0.26%	0.51%	0.43%	2.92%	101.59%	6.22	6.18	0.63
Under 3 Bond Index (Clean)	91.50	-0.10%	-0.13%	-0.85%	-1.74%	-8.50%	1.85	1.86	-0.34
Under 3 Bond Index (Return)	143.24	-0.01%	-0.01%	0.02%	0.21%	43.24%	1.85	1.86	-0.34
Under 5 Bond Index (Clean)	104.79	-0.10%	-0.12%	-0.61%	-1.17%	4.79%	2.94	2.94	-0.18
Under 5 Bond Index (Return)	168.28	-0.02%	-0.01%	0.20%	0.68%	68.28%	2.94	2.94	-0.18
Under 10 Bond Index (Clean)	115.59	-0.04%	0.03%	-0.46%	0.10%	15.59%	4.71	4.70	0.27
Under 10 Bond Index (Return)	188.98	0.03%	0.13%	0.26%	1.74%	88.98%	4.71	4.70	0.27
5 Plus Bond Index (Clean)	133.80	0.50%	0.95%	0.14%	4.44%	33.80%	9.48	9.40	0.88
5 Plus Bond Index (Return)	227.49	0.55%	1.02%	0.64%	5.56%	127.49%	9.48	9.40	0.88
10 Plus Bond Index (Clean)	144.81	1.81%	3.06%	1.61%	9.91%	44.81%	16.21	16.00	1.32
10 Plus Bond Index (Return)	257.32	1.85%	3.10%	1.98%	10.71%	157.32%	16.21	16.00	1.32

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	107.96	3.56	236	111.51	0.00	6,389	6,898	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.36	2.91	236	114.27	0.00	9,256	10,307	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.13	4.32	358	118.44	0.00	7,700	8,788	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.33	3.82	236	124.15	0.00	6,667	8,022	8276
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.87	0.65	53	118.53	0.00	11,269	13,283	13356
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.12	3.23	236	125.35	0.00	8,252	10,077	10344
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.19	87	104.10	0.00	5,714	5,937	5948
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.12	0.88	82	124.99	0.00	5,480	6,801	6849
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.06	0.78	84	122.84	0.00	7,982	9,743	9805
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.30	1.32	89	141.62	0.00	11,520	16,163	16315
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.66	0.07	26	102.73	0.00	4,750	4,876	4880
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.31	0.17	26	117.48	0.00	7,928	9,300	9313
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.55	0.62	113	111.17	0.00	5,545	6,130	6164

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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	5.90%	40.10%	12.00%	6.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.90%	59.90%	18.00%	10.20%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	7.60%		15.30%	8.70%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	6.90%		14.00%	8.00%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.40%		23.20%	13.20%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.70%		17.60%	10.00%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	5.10%			5.90%	10.10%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.70%	11.50%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.40%			9.70%	16.50%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.90%			16.00%	27.40%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	4.20%			4.80%	8.30%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.00%				15.80%	60.30%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.30%				10.40%	39.70%
									100%	100%	100%	100%	100%	100%
									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 10-Jun-2016	Week to Date 3-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.96	-0.09%	-0.15%	-0.97%	-2.05%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.36	-0.10%	-0.12%	-0.76%	-1.32%	-0.32	2.23	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	-0.08%	-0.09%	-0.40%	-0.96%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.33	-0.12%	-0.20%	-0.75%	-1.48%	-0.16	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	117.87	-0.12%	-0.11%	-0.46%	-0.65%	-0.13	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.12	-0.10%	-0.09%	-0.46%	-0.59%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	-0.06%	0.06%	0.19%	1.68%	0.12	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.12	-0.12%	-0.05%	-0.33%	1.46%	0.29	6.11	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	0.02%	0.15%	-0.26%	2.47%	0.50	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.30	0.11%	0.32%	-0.54%	2.48%	0.65	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.66	0.23%	0.69%	0.00%		0.72	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.31	0.89%	1.78%	0.50%	7.50%	1.06	12.15	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.55	3.24%	5.05%	2.79%	15.33%	1.54	22.35	22.01

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Jun-2016	Week to Date 3-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	0.00%	-0.01%	0.02%	0.16%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	-0.02%	-0.01%	0.02%	0.44%	-0.32	2.23	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	0.00%	0.02%	0.34%	0.72%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	-0.03%	-0.06%	0.19%	0.66%	-0.16	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	118.53	-0.05%	-0.01%	-3.41%	-2.70%	-0.13	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.35	-0.02%	0.02%	0.32%	1.21%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	-0.05%	0.08%	0.34%	1.24%	0.12	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.99	-0.06%	0.04%	0.28%	-0.31%	0.29	6.11	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.84	0.08%	0.23%	0.28%	0.85%	0.50	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.62	0.18%	0.42%	0.20%	0.27%	0.65	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	0.25%	0.71%	-0.14%		0.72	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.48	0.93%	1.84%	-1.14%	6.18%	1.06	12.15	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.17	3.26%	5.08%	3.14%	13.92%	1.54	22.35	22.01