

Irish Stock Exchange Weekly Bond Index Report

Friday 17 June, 2016

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Bond Indices Performance

Index	Close Value 17-Jun-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-Jun-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.45	-0.75%	-0.33%	-0.97%	0.65%	19.45%	6.18	6.14	0.74
All Bond Index (Return)	200.23	-0.67%	-0.17%	-0.24%	2.23%	100.23%	6.18	6.14	0.74
Under 3 Bond Index (Clean)	91.33	-0.19%	-0.32%	-1.03%	-1.93%	-8.67%	1.83	1.84	-0.29
Under 3 Bond Index (Return)	143.09	-0.10%	-0.11%	-0.08%	0.11%	43.09%	1.83	1.84	-0.29
Under 5 Bond Index (Clean)	104.48	-0.29%	-0.41%	-0.90%	-1.46%	4.48%	2.93	2.94	-0.11
Under 5 Bond Index (Return)	167.94	-0.21%	-0.21%	0.00%	0.47%	67.94%	2.93	2.94	-0.11
Under 10 Bond Index (Clean)	114.93	-0.57%	-0.54%	-1.03%	-0.47%	14.93%	4.69	4.68	0.37
Under 10 Bond Index (Return)	188.05	-0.49%	-0.37%	-0.24%	1.24%	88.05%	4.69	4.68	0.37
5 Plus Bond Index (Clean)	132.20	-1.19%	-0.25%	-1.06%	3.19%	32.20%	9.43	9.34	1.00
5 Plus Bond Index (Return)	224.90	-1.14%	-0.13%	-0.51%	4.36%	124.90%	9.43	9.34	1.00
10 Plus Bond Index (Clean)	142.06	-1.90%	1.10%	-0.32%	7.82%	42.06%	16.15	15.92	1.44
10 Plus Bond Index (Return)	252.54	-1.86%	1.19%	0.09%	8.66%	152.54%	16.15	15.92	1.44

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	107.81	3.66	243	111.47	0.00	6,389	6,888	7122
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.11	3.00	243	114.11	0.00	9,256	10,284	10561
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.83	4.40	365	118.23	0.00	7,700	8,765	9103
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.99	3.93	243	123.92	0.00	6,667	7,999	8261
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.44	0.74	60	118.18	0.00	11,269	13,234	13317
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.64	3.33	243	124.97	0.00	8,252	10,038	10312
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.21	94	103.58	0.00	5,714	5,906	5918
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.24	0.95	89	124.19	0.00	5,480	6,753	6805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.96	0.85	91	121.81	0.00	7,982	9,655	9723
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.76	1.42	96	140.18	0.00	11,485	15,937	16100
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.25	0.09	33	101.34	0.00	4,750	4,810	4814
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.34	0.22	33	115.56	0.00	7,928	9,144	9161
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.08	0.66	120	108.73	0.00	5,580	6,030	6067

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Jun-2016	Week to Date 10-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.81	-0.14%	-0.29%	-1.10%	-2.19%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.11	-0.22%	-0.34%	-0.98%	-1.54%	-0.26	2.21	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.83	-0.26%	-0.35%	-0.66%	-1.22%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.99	-0.28%	-0.48%	-1.04%	-1.76%	-0.10	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.44	-0.37%	-0.48%	-0.83%	-1.02%	-0.05	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	-0.39%	-0.48%	-0.85%	-0.98%	0.00	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	-0.51%	-0.45%	-0.33%	1.16%	0.21	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.24	-0.71%	-0.76%	-1.03%	0.75%	0.40	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.96	-0.90%	-0.75%	-1.16%	1.54%	0.62	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.76	-1.10%	-0.78%	-1.63%	1.36%	0.79	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	-1.37%	-0.69%	-1.37%		0.87	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.34	-1.67%	0.08%	-1.18%	5.70%	1.20	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.08	-2.24%	2.70%	0.49%	12.74%	1.64	22.25	21.89

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Jun-2016	Week to Date 10-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.47	-0.04%	-0.05%	-0.02%	0.12%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.11	-0.14%	-0.15%	-0.12%	0.30%	-0.26	2.21	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.23	-0.18%	-0.17%	0.16%	0.53%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	-0.18%	-0.25%	0.00%	0.48%	-0.10	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.18	-0.29%	-0.30%	-3.69%	-2.99%	-0.05	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	-0.30%	-0.28%	0.02%	0.90%	0.00	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	-0.50%	-0.42%	-0.16%	0.73%	0.21	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.19	-0.64%	-0.61%	-0.36%	-0.95%	0.40	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	-0.84%	-0.62%	-0.56%	0.00%	0.62	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.18	-1.01%	-0.60%	-0.82%	-0.75%	0.79	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	-1.35%	-0.65%	-1.49%		0.87	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	-1.63%	0.18%	-2.76%	4.45%	1.20	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.73	-2.19%	2.77%	0.88%	11.42%	1.64	22.25	21.89