

Irish Stock Exchange Weekly Bond Index Report



Friday 24 June, 2016

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Jun-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 17-Jun-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.79	0.28%	-0.05%	-0.69%	0.93%	19.79%	6.20	6.16	0.69
All Bond Index (Return)	200.91	0.34%	0.17%	0.10%	2.58%	100.91%	6.20	6.16	0.69
Under 3 Bond Index (Clean)	91.29	-0.04%	-0.36%	-1.07%	-1.97%	-8.71%	2.16	2.17	-0.28
Under 3 Bond Index (Return)	143.16	0.05%	-0.06%	-0.03%	0.16%	43.16%	2.16	2.17	-0.28
Under 5 Bond Index (Clean)	104.41	-0.07%	-0.48%	-0.97%	-1.52%	4.41%	2.91	2.92	-0.12
Under 5 Bond Index (Return)	167.96	0.01%	-0.20%	0.01%	0.49%	67.96%	2.91	2.92	-0.12
Under 10 Bond Index (Clean)	115.07	0.13%	-0.42%	-0.90%	-0.35%	15.07%	4.69	4.67	0.34
Under 10 Bond Index (Return)	188.41	0.19%	-0.18%	-0.05%	1.43%	88.41%	4.69	4.67	0.34
5 Plus Bond Index (Clean)	133.02	0.62%	0.37%	-0.44%	3.83%	33.02%	9.45	9.36	0.93
5 Plus Bond Index (Return)	226.40	0.67%	0.54%	0.16%	5.06%	126.40%	9.45	9.36	0.93
10 Plus Bond Index (Clean)	143.91	1.30%	2.41%	0.97%	9.22%	43.91%	16.20	15.98	1.36
10 Plus Bond Index (Return)	255.90	1.33%	2.54%	1.42%	10.10%	155.90%	16.20	15.98	1.36

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	107.72	3.77	250	111.49	0.00	6,389	6,883	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.13	3.08	250	114.21	0.00	9,256	10,286	10571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.79	0.07	6	113.86	0.00	7,700	8,762	8767
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.88	4.04	250	123.92	0.00	6,667	7,992	8261
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.27	0.83	67	118.10	0.00	11,269	13,215	13308
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.57	3.43	250	125.00	0.00	8,252	10,032	10315
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.68	0.22	101	103.90	0.00	5,714	5,924	5937
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.50	1.03	96	124.53	0.00	5,480	6,767	6823
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.46	0.91	98	122.37	0.00	7,982	9,695	9768
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.31	1.52	103	140.83	0.00	11,480	15,993	16168
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.91	0.11	40	102.02	0.00	4,750	4,841	4846
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.28	0.26	40	116.54	0.00	7,928	9,218	9239
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.28	0.70	127	110.97	0.00	5,585	6,158	6197

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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%	26.50%	12.00%	6.90%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.90%	39.70%	18.00%	10.20%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.60%	33.80%	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%		23.10%	13.20%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.70%		17.50%	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	13.80%			15.90%	27.30%	
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%				15.70%	59.90%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.30%				10.50%	40.10%
									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 24-Jun-2016	Week to Date 17-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.72	-0.08%	-0.37%	-1.18%	-2.27%	-0.39	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	0.02%	-0.33%	-0.97%	-1.53%	-0.30	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.79	-0.03%	-0.38%	-0.69%	-1.26%	-0.22	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.88	-0.09%	-0.57%	-1.12%	-1.84%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	117.27	-0.14%	-0.62%	-0.96%	-1.16%	-0.04	3.58	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.57	-0.06%	-0.53%	-0.91%	-1.03%	-0.01	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	0.30%	-0.16%	-0.03%	1.46%	0.15	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	0.21%	-0.55%	-0.82%	0.96%	0.36	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.46	0.41%	-0.34%	-0.75%	1.96%	0.55	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.31	0.39%	-0.39%	-1.25%	1.76%	0.73	7.36	7.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.91	0.65%	-0.05%	-0.73%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.28	0.81%	0.89%	-0.39%	6.55%	1.13	12.10	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.28	2.04%	4.79%	2.53%	15.04%	1.55	22.30	21.96

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Jun-2016	Week to Date 17-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	0.02%	-0.03%	-0.01%	0.14%	-0.39	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.21	0.09%	-0.06%	-0.03%	0.39%	-0.30	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.86	-3.69%	-3.85%	-3.54%	-3.18%	-0.22	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	0.01%	-0.24%	0.01%	0.48%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	118.10	-0.07%	-0.37%	-3.75%	-3.05%	-0.04	3.58	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.00	0.02%	-0.26%	0.04%	0.92%	-0.01	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	0.31%	-0.11%	0.15%	1.05%	0.15	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.53	0.27%	-0.34%	-0.09%	-0.68%	0.36	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.37	0.46%	-0.16%	-0.10%	0.47%	0.55	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.83	0.46%	-0.14%	-0.36%	-0.29%	0.73	7.36	7.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.02	0.67%	0.02%	-0.83%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.54	0.85%	1.03%	-1.93%	5.33%	1.13	12.10	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.97	2.06%	4.89%	2.96%	13.71%	1.55	22.30	21.96