

Irish Stock Exchange Weekly Bond Index Report

Friday 13 May, 2016

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Bond Indices Performance

Index	Close Value 13-May-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-May-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.79	0.39%	0.62%	-0.69%	0.93%	19.79%	6.21	6.17	0.72
All Bond Index (Return)	200.14	0.45%	0.74%	-0.29%	2.18%	100.14%	6.21	6.17	0.72
Under 3 Bond Index (Clean)	91.81	-0.09%	-0.15%	-0.51%	-1.41%	-8.19%	1.93	1.93	-0.33
Under 3 Bond Index (Return)	143.23	0.00%	0.02%	0.02%	0.21%	43.23%	1.93	1.93	-0.33
Under 5 Bond Index (Clean)	105.04	-0.02%	-0.06%	-0.37%	-0.93%	5.04%	3.01	3.02	-0.15
Under 5 Bond Index (Return)	168.15	0.06%	0.10%	0.13%	0.60%	68.15%	3.01	3.02	-0.15
Under 10 Bond Index (Clean)	115.58	0.22%	0.30%	-0.46%	0.10%	15.58%	4.55	4.54	0.27
Under 10 Bond Index (Return)	188.46	0.29%	0.44%	-0.02%	1.46%	88.46%	4.55	4.54	0.27
5 Plus Bond Index (Clean)	132.24	0.81%	1.30%	-1.03%	3.22%	32.24%	9.43	9.33	1.00
5 Plus Bond Index (Return)	224.41	0.86%	1.39%	-0.72%	4.14%	124.41%	9.43	9.33	1.00
10 Plus Bond Index (Clean)	139.88	1.26%	2.19%	-1.85%	6.17%	39.88%	14.42	14.22	1.42
10 Plus Bond Index (Return)	248.22	1.28%	2.24%	-1.63%	6.79%	148.22%	14.42	14.22	1.42

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	108.38	3.13	208	111.51	0.00	6,389	6,924	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.71	2.56	208	114.27	0.00	9,256	10,339	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.38	3.98	330	118.36	0.00	7,700	8,807	9114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.78	3.36	208	124.15	0.00	6,767	8,173	8400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.04	0.31	25	118.35	0.00	11,269	13,301	13336
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	2.85	208	125.12	0.00	8,252	10,090	10325
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.70	0.13	59	103.83	0.00	5,714	5,820	5827
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.98	0.58	54	124.56	0.00	5,480	6,793	6825
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.69	0.52	56	122.21	0.00	8,137	9,902	9944
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.80	0.90	61	140.70	0.00	11,520	16,105	16209
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.67	0.33	120	102.00	0.00	4,750	4,829	4845
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	2.39	364	117.19	0.00	7,928	9,101	9290
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.55	0.47	85	105.02	0.00	5,390	5,635	5660

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-May-2016	Week to Date 6-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.38	-0.10%	-0.17%	-0.58%	-1.67%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.71	-0.08%	-0.13%	-0.45%	-1.02%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	-0.01%	-0.05%	-0.18%	-0.74%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.78	-0.04%	-0.10%	-0.38%	-1.11%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.04	0.00%	-0.01%	-0.32%	-0.52%	-0.09	3.69	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	0.07%	0.05%	-0.33%	-0.46%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	0.33%	0.39%	-0.02%	1.48%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.98	0.55%	0.67%	-0.44%	1.35%	0.35	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	0.69%	0.97%	-0.56%	2.15%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	0.63%	0.99%	-0.90%	2.11%	0.73	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.67	0.97%	1.45%	-0.97%		0.83	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	1.15%	1.78%	-1.65%	5.20%	1.24	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.55	1.68%	3.53%	-2.79%	9.07%	1.80	22.21	21.82

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-May-2016	Week to Date 6-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	0.00%	0.02%	0.01%	0.16%	-0.37	1.37	1.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	0.00%	0.03%	0.02%	0.44%	-0.31	2.30	2.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.36	0.06%	0.10%	0.27%	0.65%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	0.05%	0.08%	0.19%	0.66%	-0.15	3.14	3.14
IE0034074488	3407448	4.5 Treas Bnd 2020	118.35	0.07%	0.14%	-3.55%	-2.85%	-0.09	3.69	3.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.12	0.15%	0.20%	0.14%	1.03%	-0.03	4.02	4.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	0.34%	0.42%	0.08%	0.97%	0.16	5.71	5.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.56	0.61%	0.79%	-0.07%	-0.66%	0.35	6.19	6.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.21	0.74%	1.08%	-0.23%	0.33%	0.56	7.07	7.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.70	0.70%	1.14%	-0.45%	-0.38%	0.73	7.47	7.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	0.98%	1.49%	-0.85%		0.83	9.57	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.19	1.16%	1.82%	-1.39%	5.92%	1.24	12.21	12.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.02	1.71%	3.59%	-2.57%	7.61%	1.80	22.21	21.82