

Irish Stock Exchange Weekly Bond Index Report

Friday 20 May, 2016

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Bond Indices Performance

Index	Close Value 20-May-2016	Week to Date 13-May-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	119.55	-0.20%	0.42%	-0.89%	0.73%	19.55%	6.17	6.13	0.74
All Bond Index (Return)	199.88	-0.13%	0.60%	-0.42%	2.05%	99.88%	6.17	6.13	0.74
Under 3 Bond Index (Clean)	91.70	-0.12%	-0.27%	-0.63%	-1.53%	-8.30%	1.91	1.91	-0.31
Under 3 Bond Index (Return)	143.18	-0.04%	-0.01%	-0.02%	0.17%	43.18%	1.91	1.91	-0.31
Under 5 Bond Index (Clean)	104.91	-0.13%	-0.19%	-0.49%	-1.05%	4.91%	2.99	3.00	-0.14
Under 5 Bond Index (Return)	168.08	-0.05%	0.05%	0.08%	0.56%	68.08%	2.99	3.00	-0.14
Under 10 Bond Index (Clean)	115.38	-0.18%	0.12%	-0.64%	-0.08%	15.38%	4.76	4.75	0.34
Under 10 Bond Index (Return)	188.27	-0.10%	0.34%	-0.12%	1.35%	88.27%	4.76	4.75	0.34
5 Plus Bond Index (Clean)	131.88	-0.27%	1.03%	-1.29%	2.95%	31.88%	9.38	9.29	1.02
5 Plus Bond Index (Return)	223.92	-0.22%	1.17%	-0.94%	3.91%	123.92%	9.38	9.29	1.02
10 Plus Bond Index (Clean)	139.23	-0.47%	1.72%	-2.31%	5.67%	39.23%	15.99	15.75	1.56
10 Plus Bond Index (Return)	247.14	-0.43%	1.80%	-2.05%	6.33%	147.14%	15.99	15.75	1.56

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	108.25	3.24	215	111.49	0.00	6,389	6,916	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.56	2.65	215	114.21	0.00	9,256	10,326	10571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.27	4.06	337	118.33	0.00	7,700	8,799	9111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.61	3.48	215	124.09	0.00	6,767	8,161	8396
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.91	0.40	32	118.31	0.00	11,269	13,287	13332
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.07	2.95	215	125.01	0.00	8,252	10,073	10316
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.15	66	103.60	0.00	5,714	5,911	5920
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.81	0.65	61	124.46	0.00	5,480	6,784	6820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.41	0.59	63	122.00	0.00	8,137	9,879	9927
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.45	1.01	68	140.46	0.00	11,520	16,065	16181
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.47	0.01	5	101.48	0.00	4,750	4,820	4820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.62	0.03	5	114.65	0.00	7,928	9,086	9089
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.67	0.50	92	104.17	0.00	5,390	5,587	5614

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-May-2016	Week to Date 13-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.25	-0.12%	-0.29%	-0.69%	-1.79%	-0.36	1.35	1.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.56	-0.13%	-0.26%	-0.58%	-1.15%	-0.29	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	-0.10%	-0.15%	-0.27%	-0.84%	-0.23	2.85	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.61	-0.14%	-0.25%	-0.52%	-1.25%	-0.14	3.12	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	117.91	-0.11%	-0.11%	-0.42%	-0.62%	-0.08	3.67	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.07	-0.17%	-0.12%	-0.51%	-0.63%	-0.01	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	-0.23%	0.16%	-0.25%	1.24%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.81	-0.14%	0.53%	-0.58%	1.21%	0.36	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.41	-0.23%	0.74%	-0.79%	1.92%	0.59	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.45	-0.25%	0.75%	-1.15%	1.86%	0.75	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	-0.20%	1.25%	-1.16%		0.85	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.62	-0.16%	1.62%	-1.81%	5.03%	1.25	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.67	-0.85%	2.65%	-3.61%	8.14%	1.84	22.16	21.76

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-May-2016	Week to Date 13-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	-0.02%	0.01%	0.00%	0.14%	-0.36	1.35	1.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.21	-0.05%	-0.03%	-0.03%	0.39%	-0.29	2.28	2.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.33	-0.03%	0.07%	0.24%	0.62%	-0.23	2.85	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.09	-0.05%	0.03%	0.14%	0.61%	-0.14	3.12	3.12
IE0034074488	3407448	4.5 Treas Bnd 2020	118.31	-0.03%	0.10%	-3.58%	-2.88%	-0.08	3.67	3.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.01	-0.09%	0.11%	0.05%	0.93%	-0.01	4.00	4.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	-0.21%	0.21%	-0.14%	0.76%	0.20	5.69	5.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	-0.08%	0.71%	-0.15%	-0.74%	0.36	6.17	6.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.00	-0.17%	0.90%	-0.41%	0.16%	0.59	7.05	7.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.46	-0.17%	0.97%	-0.62%	-0.55%	0.75	7.45	7.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.48	-0.51%	0.97%	-1.35%		0.85	9.55	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	-2.17%	-0.38%	-3.52%	3.63%	1.25	12.18	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.17	-0.81%	2.75%	-3.35%	6.74%	1.84	22.16	21.76