

Irish Stock Exchange Weekly Bond Index Report



Friday 27 May, 2016

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Bond Indices Performance

Index	Close Value 27-May-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 20-May-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	120.05	0.42%	0.84%	-0.47%	1.15%	20.05%	6.21	6.16	0.68
All Bond Index (Return)	200.84	0.48%	1.09%	0.06%	2.54%	100.84%	6.21	6.16	0.68
Under 3 Bond Index (Clean)	91.69	-0.01%	-0.28%	-0.64%	-1.54%	-8.31%	1.89	1.90	-0.35
Under 3 Bond Index (Return)	143.29	0.07%	0.06%	0.05%	0.25%	43.29%	1.89	1.90	-0.35
Under 5 Bond Index (Clean)	104.99	0.08%	-0.11%	-0.41%	-0.97%	4.99%	2.97	2.98	-0.19
Under 5 Bond Index (Return)	168.34	0.16%	0.21%	0.24%	0.72%	68.34%	2.97	2.98	-0.19
Under 10 Bond Index (Clean)	115.69	0.27%	0.39%	-0.37%	0.19%	15.69%	4.75	4.74	0.28
Under 10 Bond Index (Return)	188.90	0.34%	0.67%	0.21%	1.69%	88.90%	4.75	4.74	0.28
5 Plus Bond Index (Clean)	132.88	0.76%	1.79%	-0.54%	3.73%	32.88%	9.44	9.35	0.95
5 Plus Bond Index (Return)	225.72	0.80%	1.98%	-0.14%	4.74%	125.72%	9.44	9.35	0.95
10 Plus Bond Index (Clean)	141.24	1.44%	3.19%	-0.90%	7.20%	41.24%	16.11	15.87	1.48
10 Plus Bond Index (Return)	250.79	1.48%	3.30%	-0.61%	7.90%	150.79%	16.11	15.87	1.48

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	108.19	3.35	222	111.54	0.00	6,389	6,913	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.58	2.74	222	114.32	0.00	9,256	10,328	10581
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.29	4.15	344	118.44	0.00	7,700	8,800	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.68	3.59	222	124.27	0.00	6,667	8,045	8284
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.12	0.48	39	118.60	0.00	11,269	13,310	13364
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.29	3.04	222	125.33	0.00	8,252	10,092	10342
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.96	0.16	73	104.12	0.00	5,714	5,940	5949
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.34	0.73	68	125.07	0.00	5,480	6,813	6853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.10	0.65	70	122.75	0.00	7,982	9,746	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.12	1.11	75	141.23	0.00	11,520	16,142	16270
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.27	0.03	12	102.31	0.00	4,750	4,858	4860
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.77	0.08	12	115.85	0.00	7,928	9,178	9185
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.88	0.54	99	106.42	0.00	5,545	5,870	5900

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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	6.00%	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	11.50%		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	5.90%			6.70%	11.60%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.40%			9.70%	16.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.90%			16.00%	27.60%	
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	7.90%				15.70%	61.00%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.10%				10.00%	39.00%
									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 27-May-2016	Week to Date 20-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.19	-0.06%	-0.34%	-0.75%	-1.84%	-0.40	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.58	0.02%	-0.24%	-0.56%	-1.13%	-0.33	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.29	0.02%	-0.13%	-0.26%	-0.82%	-0.26	2.83	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.68	0.06%	-0.19%	-0.47%	-1.19%	-0.19	3.10	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.12	0.17%	0.06%	-0.25%	-0.45%	-0.15	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.29	0.19%	0.06%	-0.32%	-0.45%	-0.08	3.98	3.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.96	0.48%	0.65%	0.24%	1.73%	0.11	5.67	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.34	0.43%	0.96%	-0.15%	1.65%	0.28	6.15	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.10	0.56%	1.31%	-0.23%	2.50%	0.50	7.03	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.12	0.48%	1.22%	-0.68%	2.35%	0.68	7.44	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	0.79%	2.06%	-0.38%		0.76	9.53	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.77	1.01%	2.65%	-0.82%	6.09%	1.17	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.88	2.13%	4.84%	-1.56%	10.45%	1.74	22.22	21.84

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-May-2016	Week to Date 20-May-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	0.04%	0.05%	0.04%	0.18%	-0.40	1.33	1.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.32	0.10%	0.07%	0.06%	0.49%	-0.33	2.26	2.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	0.09%	0.16%	0.33%	0.71%	-0.26	2.83	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.27	0.15%	0.18%	0.29%	0.76%	-0.19	3.10	3.10
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	0.24%	0.35%	-3.35%	-2.64%	-0.15	3.65	3.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.33	0.26%	0.37%	0.31%	1.19%	-0.08	3.98	3.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	0.50%	0.71%	0.36%	1.26%	0.11	5.67	5.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	0.49%	1.20%	0.34%	-0.25%	0.28	6.15	6.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.75	0.61%	1.52%	0.20%	0.78%	0.50	7.03	7.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.23	0.55%	1.52%	-0.08%	-0.01%	0.68	7.44	7.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	0.81%	1.79%	-0.55%		0.76	9.53	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.85	1.05%	0.66%	-2.51%	4.71%	1.17	12.18	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.42	2.16%	4.97%	-1.27%	9.05%	1.74	22.22	21.84