

Irish Stock Exchange Weekly Bond Index Report



Friday 7 October, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 7-Oct-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 30-Sep-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.04	-0.77%	-0.77%	-0.77%	1.98%	21.04%	6.09	6.07	0.41
All Bond Index (Return)	204.90	-0.69%	-0.69%	-0.69%	4.61%	104.90%	6.09	6.07	0.41
Under 3 Bond Index (Clean)	90.45	-0.05%	-0.05%	-0.05%	-2.88%	-9.56%	1.88	1.88	-0.48
Under 3 Bond Index (Return)	143.59	0.03%	0.03%	0.03%	0.46%	43.59%	1.88	1.88	-0.48
Under 5 Bond Index (Clean)	103.97	-0.10%	-0.10%	-0.10%	-1.93%	3.97%	2.63	2.64	-0.43
Under 5 Bond Index (Return)	169.27	-0.02%	-0.02%	-0.02%	1.27%	69.27%	2.63	2.64	-0.43
Under 10 Bond Index (Clean)	115.73	-0.45%	-0.45%	-0.45%	0.22%	15.73%	4.48	4.48	0.01
Under 10 Bond Index (Return)	191.38	-0.37%	-0.37%	-0.37%	3.03%	91.38%	4.48	4.48	0.01
5 Plus Bond Index (Clean)	136.33	-1.37%	-1.37%	-1.37%	6.41%	36.33%	9.33	9.28	0.63
5 Plus Bond Index (Return)	233.63	-1.30%	-1.30%	-1.30%	8.41%	133.63%	9.33	9.28	0.63
10 Plus Bond Index (Clean)	149.94	-2.68%	-2.68%	-2.68%	13.80%	49.94%	16.13	15.95	1.10
10 Plus Bond Index (Return)	268.02	-2.63%	-2.63%	-2.63%	15.31%	168.02%	16.13	15.95	1.10

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	106.16	5.35	355	111.51	0.00	6,339	6,730	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.14	4.38	355	114.51	0.00	9,231	10,166	10570
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.16	1.34	111	114.50	0.00	7,700	8,713	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.31	5.74	355	125.05	0.00	6,627	7,906	8286
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.44	2.12	172	119.56	0.00	11,269	13,234	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.80	4.86	355	126.67	0.00	8,202	9,990	10389
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.45	0.45	206	105.90	0.00	5,714	6,025	6051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.39	2.15	201	127.54	0.00	5,520	6,921	7039
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.85	1.89	203	125.74	0.00	7,982	9,886	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.71	3.08	208	144.78	0.00	11,390	16,141	16491
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.97	0.40	145	105.37	0.00	5,750	6,036	6058
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.64	0.95	145	121.59	0.00	8,098	9,769	9846
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.68	1.27	232	116.95	0.00	5,920	6,848	6923

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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	5.70%	26.30%	11.90%	6.60%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.60%	39.70%	17.90%	10.00%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.40%	34.00%	15.40%	8.60%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	6.70%		13.90%	7.80%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.20%		23.30%	13.00%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.40%		17.60%	9.80%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	5.10%			5.90%	9.80%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.80%	11.20%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.40%			9.70%	16.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.60%			15.90%	26.20%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	5.10%			5.90%	9.80%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.30%				15.90%	58.80%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.80%				11.10%	41.20%
									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 07-Oct-2016	Week to Date 30-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.16	-0.06%	-0.06%	-0.06%	-3.69%	-0.51	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.14	-0.05%	-0.05%	-0.05%	-2.41%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.16	-0.05%	-0.05%	-0.05%	-1.80%	-0.46	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.31	-0.14%	-0.14%	-0.14%	-2.31%	-0.44	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	117.44	-0.13%	-0.13%	-0.13%	-1.02%	-0.41	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	-0.17%	-0.17%	-0.17%	-0.84%	-0.37	3.62	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.45	-0.31%	-0.31%	-0.31%	3.19%	-0.20	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.39	-0.63%	-0.63%	-0.63%	2.50%	-0.04	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.85	-0.78%	-0.78%	-0.78%	3.97%	0.17	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.71	-1.07%	-1.07%	-1.07%	3.51%	0.36	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.97	-1.35%	-1.35%	-1.35%		0.47	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.64	-1.66%	-1.66%	-1.66%	10.55%	0.79	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.68	-4.11%	-4.11%	-4.11%	20.68%	1.33	22.20	21.91

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Oct-2016	Week to Date 30-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	0.04%	0.04%	0.04%	0.15%	-0.51	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	0.03%	0.03%	0.03%	0.65%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	0.02%	0.02%	0.02%	-2.64%	-0.46	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.05	-0.04%	-0.04%	-0.04%	1.39%	-0.44	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	-0.06%	-0.06%	-0.06%	-1.85%	-0.41	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.67	-0.09%	-0.09%	-0.09%	2.27%	-0.37	3.62	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.90	-0.29%	-0.29%	-0.29%	2.99%	-0.20	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.54	-0.56%	-0.56%	-0.56%	1.72%	-0.04	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.74	-0.71%	-0.71%	-0.71%	3.23%	0.17	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.78	-0.97%	-0.97%	-0.97%	2.51%	0.36	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.37	-1.32%	-1.32%	-1.32%		0.47	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.59	-1.61%	-1.61%	-1.61%	9.90%	0.79	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.95	-4.03%	-4.03%	-4.03%	19.84%	1.33	22.20	21.91