

Irish Stock Exchange Weekly Bond Index Report



Friday 21 October, 2016

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Oct-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 14-Oct-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.12	0.19%	-0.70%	-0.70%	2.06%	21.12%	6.18	6.15	0.39
All Bond Index (Return)	205.29	0.24%	-0.50%	-0.50%	4.81%	105.29%	6.18	6.15	0.39
Under 3 Bond Index (Clean)	90.26	-0.08%	-0.26%	-0.26%	-3.08%	-9.74%	2.11	2.12	-0.45
Under 3 Bond Index (Return)	143.52	0.00%	-0.01%	-0.01%	0.41%	43.52%	2.11	2.12	-0.45
Under 5 Bond Index (Clean)	103.78	-0.05%	-0.29%	-0.29%	-2.12%	3.78%	2.67	2.68	-0.42
Under 5 Bond Index (Return)	169.21	0.03%	-0.06%	-0.06%	1.24%	69.21%	2.67	2.68	-0.42
Under 10 Bond Index (Clean)	115.70	0.10%	-0.47%	-0.47%	0.20%	15.70%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.59	0.16%	-0.26%	-0.26%	3.14%	91.59%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	136.74	0.40%	-1.07%	-1.07%	6.74%	36.74%	9.31	9.26	0.59
5 Plus Bond Index (Return)	234.55	0.44%	-0.92%	-0.92%	8.84%	134.55%	9.31	9.26	0.59
10 Plus Bond Index (Clean)	150.91	0.70%	-2.06%	-2.06%	14.53%	50.91%	16.13	15.96	1.06
10 Plus Bond Index (Return)	269.93	0.73%	-1.93%	-1.93%	16.14%	169.93%	16.13	15.96	1.06

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	105.91	0.05	3	105.96	0.00	6,339	6,714	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.90	0.04	3	109.94	0.00	9,231	10,144	10148
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.97	1.51	125	114.48	0.00	7,700	8,699	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.03	0.05	3	119.08	0.00	6,627	7,887	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.27	2.29	186	119.56	0.00	11,269	13,215	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	0.04	3	121.64	0.00	8,202	9,973	9977
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.53	0.48	220	106.01	0.00	5,714	6,030	6057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.54	2.30	215	127.84	0.00	5,520	6,929	7056
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.11	2.02	217	126.13	0.00	7,982	9,906	10067
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.02	3.28	222	145.31	0.00	11,390	16,177	16551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.15	0.44	159	105.58	0.00	6,780	7,129	7158
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.06	1.05	159	122.10	0.00	8,098	9,803	9888
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.92	1.35	246	118.27	0.00	5,920	6,921	7001

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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	5.60%	20.10%	11.90%	6.50%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.50%	30.30%	17.90%	9.90%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.30%	26.00%	15.40%	8.50%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	6.60%	23.60%	13.90%	7.70%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.10%		23.30%	12.90%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.30%		17.60%	9.70%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	5.00%			5.90%	9.60%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.70%	11.00%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.30%			9.60%	15.80%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.50%			15.70%	25.70%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	6.00%			6.90%	11.30%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.20%				15.60%	58.60%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.80%				11.00%	41.40%
									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 21-Oct-2016	Week to Date 14-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.91	-0.10%	-0.29%	-0.29%	-3.91%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	-0.09%	-0.26%	-0.26%	-2.62%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.97	-0.05%	-0.22%	-0.22%	-1.97%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.03	-0.07%	-0.37%	-0.37%	-2.54%	-0.43	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.27	0.00%	-0.28%	-0.28%	-1.16%	-0.42	3.25	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	0.00%	-0.34%	-0.34%	-1.01%	-0.38	3.73	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.53	0.19%	-0.23%	-0.23%	3.27%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.54	0.18%	-0.51%	-0.51%	2.63%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.11	0.25%	-0.57%	-0.57%	4.18%	0.12	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.02	0.34%	-0.85%	-0.85%	3.74%	0.31	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.15	0.41%	-1.18%	-1.18%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.06	0.40%	-1.32%	-1.32%	10.94%	0.76	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.92	1.14%	-3.08%	-3.08%	21.97%	1.28	22.20	21.92

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 21-Oct-2016	Week to Date 14-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.96	-4.95%	-4.94%	-4.94%	-4.83%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	-3.95%	-3.97%	-3.97%	-3.37%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	0.03%	0.00%	0.00%	-2.66%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.08	-4.71%	-4.81%	-4.81%	-3.45%	-0.43	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	0.07%	-0.06%	-0.06%	-1.85%	-0.42	3.25	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	-3.88%	-4.06%	-4.06%	-1.79%	-0.38	3.73	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.01	0.21%	-0.19%	-0.19%	3.10%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.84	0.24%	-0.33%	-0.33%	1.96%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.13	0.30%	-0.41%	-0.41%	3.55%	0.12	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.31	0.41%	-0.62%	-0.62%	2.88%	0.31	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.58	0.43%	-1.12%	-1.12%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.10	0.44%	-1.20%	-1.20%	10.36%	0.76	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.27	1.16%	-2.95%	-2.95%	21.19%	1.28	22.20	21.92