

Irish Stock Exchange Weekly Bond Index Report

Friday 5 August, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 5-Aug-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 29-Jul-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	122.04	-0.10%	-0.10%	0.49%	2.83%	22.04%	6.25	6.23	0.36
All Bond Index (Return)	205.41	-0.04%	-0.04%	0.81%	4.87%	105.41%	6.25	6.23	0.36
Under 3 Bond Index (Clean)	91.13	-0.11%	-0.11%	-0.21%	-2.14%	-8.87%	2.05	2.05	-0.44
Under 3 Bond Index (Return)	143.61	-0.02%	-0.02%	0.21%	0.47%	43.61%	2.05	2.05	-0.44
Under 5 Bond Index (Clean)	104.63	-0.11%	-0.11%	-0.11%	-1.31%	4.63%	2.80	2.81	-0.37
Under 5 Bond Index (Return)	169.10	-0.02%	-0.02%	0.30%	1.17%	69.10%	2.80	2.81	-0.37
Under 10 Bond Index (Clean)	116.38	-0.03%	-0.03%	0.26%	0.79%	16.38%	4.60	4.60	0.02
Under 10 Bond Index (Return)	191.29	0.04%	0.04%	0.60%	2.98%	91.29%	4.60	4.60	0.02
5 Plus Bond Index (Clean)	137.69	-0.10%	-0.10%	1.07%	7.48%	37.69%	9.54	9.48	0.57
5 Plus Bond Index (Return)	234.95	-0.05%	-0.05%	1.31%	9.03%	134.95%	9.54	9.48	0.57
10 Plus Bond Index (Clean)	153.56	-0.51%	-0.51%	1.96%	16.55%	53.56%	16.36	16.21	0.96
10 Plus Bond Index (Return)	273.57	-0.47%	-0.47%	2.14%	17.70%	173.57%	16.36	16.21	0.96

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	107.13	4.40	292	111.53	0.00	6,389	6,845	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.90	3.60	292	114.50	0.00	9,256	10,264	10597
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.97	0.58	48	114.55	0.00	7,700	8,776	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.72	292	124.91	0.00	6,667	8,013	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	1.34	109	119.35	0.00	11,269	13,298	13449
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.32	4.00	292	126.32	0.00	8,252	10,094	10424
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.12	0.31	143	105.43	0.00	5,714	6,006	6024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.66	1.48	138	127.14	0.00	5,480	6,886	6966
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.24	1.30	140	125.55	0.00	7,982	9,917	10021
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.98	2.15	145	145.13	0.00	11,480	16,415	16661
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.68	0.23	82	105.91	0.00	4,750	5,020	5031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.15	0.54	82	122.69	0.00	8,068	9,855	9898
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.39	0.93	169	121.32	0.00	5,730	6,898	6951

Irish Stock Exchange Weekly Bond Index Report

Friday 5 August, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Aug-2016	Week to Date 29-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.13	-0.13%	-0.13%	-0.43%	-2.81%	-0.45	1.14	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	-0.12%	-0.12%	-0.22%	-1.73%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.97	-0.07%	-0.07%	-0.03%	-1.10%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	-0.12%	-0.12%	-0.08%	-1.59%	-0.38	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	-0.11%	-0.11%	0.03%	-0.54%	-0.34	3.46	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.32	-0.08%	-0.08%	-0.06%	-0.42%	-0.29	3.79	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.12	-0.06%	-0.06%	0.35%	2.87%	-0.11	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.66	0.03%	0.03%	0.62%	2.73%	0.02	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.24	-0.01%	-0.01%	0.65%	4.30%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.98	0.13%	0.13%	0.86%	4.44%	0.32	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.68	0.19%	0.19%	1.21%		0.41	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.15	-0.24%	-0.24%	1.56%	11.93%	0.71	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.39	-0.90%	-0.90%	2.53%	25.60%	1.16	22.51	22.26

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-Aug-2016	Week to Date 29-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.53	-0.03%	-0.03%	0.07%	0.17%	-0.45	1.14	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.50	-0.04%	-0.04%	0.18%	0.64%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.55	0.01%	0.01%	0.35%	-2.59%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.91	-0.02%	-0.02%	0.39%	1.28%	-0.38	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	-0.04%	-0.04%	0.40%	-2.03%	-0.34	3.46	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.32	-0.01%	-0.01%	0.33%	1.99%	-0.29	3.79	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.43	-0.05%	-0.05%	0.42%	2.53%	-0.11	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.14	0.09%	0.09%	0.92%	1.40%	0.02	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.55	0.04%	0.04%	0.91%	3.07%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.13	0.20%	0.20%	1.23%	2.75%	0.32	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.91	0.21%	0.21%	1.30%		0.41	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.69	-0.20%	-0.20%	1.75%	10.89%	0.71	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.32	-0.86%	-0.86%	2.68%	24.32%	1.16	22.51	22.26