

Irish Stock Exchange Weekly Bond Index Report

Friday 12 August, 2016

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Bond Indices Performance

Index	Close Value 12-Aug-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-Aug-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	122.46	0.34%	0.24%	0.84%	3.18%	22.46%	6.27	6.25	0.31
All Bond Index (Return)	206.23	0.40%	0.36%	1.22%	5.29%	106.23%	6.27	6.25	0.31
Under 3 Bond Index (Clean)	90.99	-0.15%	-0.26%	-0.36%	-2.29%	-9.01%	2.03	2.04	-0.41
Under 3 Bond Index (Return)	143.51	-0.07%	-0.09%	0.14%	0.40%	43.51%	2.03	2.04	-0.41
Under 5 Bond Index (Clean)	104.61	-0.02%	-0.12%	-0.13%	-1.33%	4.61%	2.79	2.80	-0.39
Under 5 Bond Index (Return)	169.21	0.06%	0.04%	0.36%	1.24%	69.21%	2.79	2.80	-0.39
Under 10 Bond Index (Clean)	116.66	0.23%	0.20%	0.50%	1.02%	16.66%	4.59	4.60	-0.05
Under 10 Bond Index (Return)	191.86	0.30%	0.33%	0.90%	3.29%	91.86%	4.59	4.60	-0.05
5 Plus Bond Index (Clean)	138.63	0.68%	0.58%	1.76%	8.21%	38.63%	9.56	9.52	0.50
5 Plus Bond Index (Return)	236.65	0.72%	0.67%	2.04%	9.81%	136.65%	9.56	9.52	0.50
10 Plus Bond Index (Clean)	155.09	1.00%	0.48%	2.98%	17.71%	55.09%	16.42	16.27	0.90
10 Plus Bond Index (Return)	276.39	1.03%	0.55%	3.19%	18.91%	176.39%	16.42	16.27	0.90

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	106.91	4.51	299	111.41	0.00	6,339	6,777	7062
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.73	3.69	299	114.42	0.00	9,231	10,221	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.84	0.66	55	114.50	0.00	7,700	8,766	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.83	299	125.02	0.00	6,667	8,012	8335
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.14	1.43	116	119.57	0.00	11,269	13,313	13474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.51	4.10	299	126.61	0.00	8,202	10,048	10384
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.62	0.33	150	105.95	0.00	5,714	6,035	6054
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.28	1.55	145	127.83	0.00	5,480	6,920	7005
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	125.04	1.37	147	126.41	0.00	7,982	9,981	10090
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.71	2.25	152	145.96	0.00	11,390	16,499	16757
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.45	0.24	89	106.70	0.00	4,750	5,057	5068
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	123.21	0.59	89	123.80	0.00	8,068	9,940	9988
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.82	0.96	176	122.78	0.00	5,880	7,101	7158

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Aug-2016	Week to Date 5-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.91	-0.21%	-0.34%	-0.64%	-3.01%	-0.37	1.12	1.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.73	-0.15%	-0.27%	-0.36%	-1.88%	-0.41	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.84	-0.11%	-0.18%	-0.14%	-1.21%	-0.44	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	0.00%	-0.12%	-0.08%	-1.59%	-0.41	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	118.14	0.11%	0.00%	0.14%	-0.43%	-0.39	3.44	3.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.51	0.16%	0.07%	0.09%	-0.27%	-0.35	3.78	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.62	0.48%	0.41%	0.83%	3.36%	-0.20	5.46	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.28	0.50%	0.53%	1.12%	3.24%	-0.08	5.95	5.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.04	0.64%	0.63%	1.29%	4.97%	0.09	6.84	6.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.71	0.51%	0.64%	1.38%	4.98%	0.24	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.45	0.73%	0.92%	1.94%		0.33	9.33	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.21	0.87%	0.63%	2.44%	12.91%	0.63	12.03	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.82	1.18%	0.28%	3.74%	27.08%	1.10	22.54	22.29

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Aug-2016	Week to Date 5-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.41	-0.11%	-0.14%	-0.04%	0.06%	-0.37	1.12	1.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.42	-0.07%	-0.11%	0.11%	0.57%	-0.41	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	-0.04%	-0.03%	0.31%	-2.63%	-0.44	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.02	0.09%	0.06%	0.48%	1.37%	-0.41	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	0.18%	0.14%	0.58%	-1.85%	-0.39	3.44	3.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.61	0.23%	0.22%	0.56%	2.22%	-0.35	3.78	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.95	0.49%	0.44%	0.92%	3.04%	-0.20	5.46	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.83	0.55%	0.64%	1.47%	1.95%	-0.08	5.95	5.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.41	0.69%	0.73%	1.61%	3.78%	0.09	6.84	6.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.96	0.58%	0.77%	1.81%	3.35%	0.24	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.70	0.74%	0.95%	2.05%		0.33	9.33	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.80	0.90%	0.70%	2.67%	11.89%	0.63	12.03	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.78	1.21%	0.34%	3.92%	25.82%	1.10	22.54	22.29