

Irish Stock Exchange Weekly Bond Index Report

Friday 19 August, 2016

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Bond Indices Performance

Index	Close Value 19-Aug-2016	Week to Date 12-Aug-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	121.98	-0.39%	-0.15%	0.45%	2.78%	21.98%	6.25	6.23	0.36	
All Bond Index (Return)	205.58	-0.32%	0.04%	0.89%	4.96%	105.58%	6.25	6.23	0.36	
Under 3 Bond Index (Clean)	90.87	-0.14%	-0.40%	-0.50%	-2.42%	-9.13%	2.01	2.02	-0.39	
Under 3 Bond Index (Return)	143.43	-0.05%	-0.15%	0.08%	0.35%	43.43%	2.01	2.02	-0.39	
Under 5 Bond Index (Clean)	104.44	-0.16%	-0.28%	-0.29%	-1.49%	4.44%	2.77	2.78	-0.37	
Under 5 Bond Index (Return)	169.08	-0.08%	-0.04%	0.28%	1.16%	69.08%	2.77	2.78	-0.37	
Under 10 Bond Index (Clean)	116.26	-0.34%	-0.14%	0.15%	0.68%	16.26%	4.56	4.56	0.01	
Under 10 Bond Index (Return)	191.34	-0.27%	0.06%	0.63%	3.01%	91.34%	4.56	4.56	0.01	
5 Plus Bond Index (Clean)	137.80	-0.59%	-0.01%	1.16%	7.57%	37.80%	9.55	9.50	0.56	
5 Plus Bond Index (Return)	235.36	-0.54%	0.13%	1.49%	9.22%	135.36%	9.55	9.50	0.56	
10 Plus Bond Index (Clean)	154.10	-0.64%	-0.16%	2.32%	16.96%	54.10%	16.41	16.26	0.94	
10 Plus Bond Index (Return)	274.72	-0.60%	-0.06%	2.57%	18.20%	174.72%	16.41	16.26	0.94	

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	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.83	4.61	306	111.44	0.00	6,339	6,772	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.57	3.77	306	114.34	0.00	9,231	10,206	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.65	0.75	62	114.39	0.00	7,700	8,751	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.97	4.95	306	124.91	0.00	6,667	7,998	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.92	1.52	123	119.44	0.00	11,269	13,288	13459
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	4.19	306	126.48	0.00	8,202	10,030	10373
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.37	0.34	157	105.71	0.00	5,714	6,020	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.78	1.62	152	127.41	0.00	5,480	6,892	6981
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.31	1.44	154	125.75	0.00	7,982	9,922	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.73	2.35	159	145.08	0.00	11,390	16,257	16525
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.54	0.26	96	105.80	0.00	4,750	5,013	5026
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.41	0.63	96	123.04	0.00	8,068	9,876	9927
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.05	1.00	183	122.06	0.00	5,885	7,117	7176

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Aug-2016	Week to Date 12-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.83	-0.07%	-0.41%	-0.71%	-3.08%	-0.40	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.57	-0.15%	-0.42%	-0.51%	-2.03%	-0.38	2.04	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.65	-0.17%	-0.35%	-0.31%	-1.38%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.97	-0.18%	-0.30%	-0.27%	-1.77%	-0.38	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	-0.18%	-0.19%	-0.05%	-0.62%	-0.37	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	-0.19%	-0.11%	-0.09%	-0.45%	-0.32	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.37	-0.24%	0.17%	0.59%	3.11%	-0.16	5.45	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.78	-0.40%	0.13%	0.72%	2.83%	-0.02	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.31	-0.59%	0.04%	0.70%	4.35%	0.17	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.73	-0.68%	-0.05%	0.69%	4.26%	0.33	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.54	-0.86%	0.05%	1.07%		0.42	9.31	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.41	-0.65%	-0.03%	1.78%	12.17%	0.68	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.05	-0.63%	-0.35%	3.09%	26.28%	1.13	22.49	22.24

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-Aug-2016	Week to Date 12-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	0.03%	-0.11%	-0.01%	0.09%	-0.40	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.34	-0.07%	-0.18%	0.04%	0.50%	-0.38	2.04	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.39	-0.10%	-0.13%	0.22%	-2.72%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.91	-0.09%	-0.02%	0.39%	1.29%	-0.38	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.44	-0.11%	0.03%	0.47%	-1.96%	-0.37	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.48	-0.10%	0.12%	0.45%	2.12%	-0.32	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	-0.22%	0.21%	0.69%	2.80%	-0.16	5.45	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.41	-0.33%	0.30%	1.13%	1.62%	-0.02	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.75	-0.53%	0.20%	1.07%	3.23%	0.17	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.08	-0.60%	0.17%	1.20%	2.72%	0.33	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.80	-0.84%	0.11%	1.20%		0.42	9.31	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.04	-0.61%	0.09%	2.05%	11.21%	0.68	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.06	-0.59%	-0.26%	3.30%	25.07%	1.13	22.49	22.24