

Irish Stock Exchange Weekly Bond Index Report

Friday 1 July, 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 1-Jul-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 24-Jun-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.89	1.76%	0.37%	0.37%	2.70%	21.89%	6.29	6.26	0.42
All Bond Index (Return)	204.52	1.80%	0.38%	0.38%	4.42%	104.52%	6.29	6.26	0.42
Under 3 Bond Index (Clean)	91.39	0.11%	0.08%	0.08%	-1.86%	-8.61%	2.14	2.15	-0.37
Under 3 Bond Index (Return)	143.43	0.19%	0.09%	0.09%	0.35%	43.43%	2.14	2.15	-0.37
Under 5 Bond Index (Clean)	104.87	0.44%	0.12%	0.12%	-1.08%	4.87%	2.90	2.91	-0.30
Under 5 Bond Index (Return)	168.82	0.51%	0.13%	0.13%	1.00%	68.82%	2.90	2.91	-0.30
Under 10 Bond Index (Clean)	116.40	1.16%	0.28%	0.28%	0.81%	16.40%	4.69	4.69	0.08
Under 10 Bond Index (Return)	190.69	1.21%	0.29%	0.29%	2.66%	90.69%	4.69	4.69	0.08
5 Plus Bond Index (Clean)	137.06	3.04%	0.61%	0.61%	6.99%	37.06%	9.56	9.50	0.63
5 Plus Bond Index (Return)	233.34	3.06%	0.61%	0.61%	8.28%	133.34%	9.56	9.50	0.63
10 Plus Bond Index (Clean)	152.04	5.65%	0.95%	0.95%	15.39%	52.04%	16.40	16.24	1.03
10 Plus Bond Index (Return)	270.40	5.67%	0.95%	0.95%	16.34%	170.40%	16.40	16.24	1.03

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	107.62	3.87	257	111.49	0.00	6,389	6,876	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.24	3.17	257	114.40	0.00	9,256	10,295	10589
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.12	0.16	13	114.28	0.00	7,700	8,788	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.47	4.15	257	124.62	0.00	6,667	8,031	8308
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.16	0.91	74	119.07	0.00	11,269	13,315	13418
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.62	3.52	257	126.14	0.00	8,252	10,118	10409
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.08	0.24	108	105.32	0.00	5,714	6,004	6018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.32	1.10	103	126.42	0.00	5,480	6,867	6927
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.03	0.98	105	125.01	0.00	7,982	9,900	9978
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.55	1.63	110	144.17	0.00	11,480	16,365	16551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.12	0.13	47	105.25	0.00	4,750	4,993	4999
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.17	0.31	47	121.47	0.00	7,928	9,606	9630
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.89	0.73	134	119.63	0.00	5,585	6,640	6681

Irish Stock Exchange Weekly Bond Index Report

Friday 1 July, 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 01-Jul-2016	Week to Date 24-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.62	-0.10%	0.02%	0.02%	-2.37%	-0.39	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.24	0.09%	0.09%	0.09%	-1.44%	-0.38	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	0.29%	0.11%	0.11%	-0.96%	-0.35	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.47	0.49%	0.15%	0.15%	-1.37%	-0.29	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	118.16	0.75%	0.16%	0.16%	-0.41%	-0.27	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.62	0.86%	0.18%	0.18%	-0.18%	-0.24	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.08	1.35%	0.32%	0.32%	2.83%	-0.09	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.32	1.48%	0.35%	0.35%	2.45%	0.11	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.03	2.12%	0.48%	0.48%	4.12%	0.25	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.55	2.32%	0.56%	0.56%	4.12%	0.41	7.36	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.12	3.15%	0.67%	0.67%		0.47	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.17	4.21%	0.74%	0.74%	11.03%	0.78	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.89	7.82%	1.25%	1.25%	24.03%	1.22	22.56	22.29

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Jul-2016	Week to Date 24-Jun-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	0.00%	0.03%	0.03%	0.13%	-0.39	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	0.17%	0.10%	0.10%	0.56%	-0.38	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	0.37%	0.12%	0.12%	-2.82%	-0.35	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.62	0.56%	0.16%	0.16%	1.05%	-0.29	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	0.82%	0.16%	0.16%	-2.26%	-0.27	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	0.91%	0.18%	0.18%	1.84%	-0.24	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	1.37%	0.32%	0.32%	2.43%	-0.09	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.42	1.52%	0.35%	0.35%	0.83%	0.11	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.01	2.16%	0.48%	0.48%	2.63%	0.25	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.17	2.37%	0.56%	0.56%	2.08%	0.41	7.36	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.25	3.17%	0.67%	0.67%		0.47	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.47	4.24%	0.75%	0.75%	9.80%	0.78	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.63	7.80%	1.25%	1.25%	22.58%	1.22	22.56	22.29