

Irish Stock Exchange Weekly Bond Index Report



Friday 15 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 15-Jul-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 8-Jul-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.87	-0.20%	0.35%	0.35%	2.69%	21.87%	6.26	6.23	0.40
All Bond Index (Return)	204.75	-0.13%	0.49%	0.49%	4.53%	104.75%	6.26	6.23	0.40
Under 3 Bond Index (Clean)	91.37	-0.01%	0.05%	0.05%	-1.88%	-8.63%	2.10	2.11	-0.44
Under 3 Bond Index (Return)	143.63	0.07%	0.22%	0.22%	0.49%	43.63%	2.10	2.11	-0.44
Under 5 Bond Index (Clean)	104.91	0.01%	0.15%	0.15%	-1.05%	4.91%	2.86	2.87	-0.37
Under 5 Bond Index (Return)	169.14	0.09%	0.32%	0.32%	1.19%	69.14%	2.86	2.87	-0.37
Under 10 Bond Index (Clean)	116.43	-0.05%	0.31%	0.31%	0.83%	16.43%	4.65	4.65	0.05
Under 10 Bond Index (Return)	190.99	0.02%	0.45%	0.45%	2.82%	90.99%	4.65	4.65	0.05
5 Plus Bond Index (Clean)	136.98	-0.39%	0.55%	0.55%	6.92%	36.98%	9.53	9.47	0.63
5 Plus Bond Index (Return)	233.42	-0.34%	0.65%	0.65%	8.31%	133.42%	9.53	9.47	0.63
10 Plus Bond Index (Clean)	151.63	-1.07%	0.68%	0.68%	15.09%	51.63%	16.31	16.14	1.04
10 Plus Bond Index (Return)	269.88	-1.03%	0.76%	0.76%	16.11%	169.88%	16.31	16.14	1.04

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	107.47	4.08	271	111.55	0.00	6,389	6,866	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.21	3.34	271	114.55	0.00	9,256	10,293	10602
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.20	0.33	27	114.53	0.00	7,700	8,793	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.55	4.38	271	124.93	0.00	6,667	8,037	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.28	1.09	88	119.37	0.00	11,269	13,329	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.67	3.71	271	126.38	0.00	8,252	10,122	10429
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.27	122	105.59	0.00	5,714	6,018	6033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.66	1.25	117	126.91	0.00	5,480	6,885	6954
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.04	1.11	119	125.14	0.00	7,982	9,900	9989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.38	1.84	124	144.22	0.00	11,480	16,346	16556
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.02	0.17	61	105.18	0.00	4,750	4,988	4996
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.29	0.40	61	121.69	0.00	8,068	9,785	9817
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.94	0.81	148	118.75	0.00	5,635	6,645	6691

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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	5.80%	26.50%	12.00%	6.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	8.70%	39.70%	17.90%	10.10%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.50%	33.90%	15.30%	8.70%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	Yes	Yes	No	No	6.80%		14.00%	7.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	11.30%		23.20%	13.10%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	8.60%		17.60%	10.00%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	No	Yes	Yes	No	5.10%			5.90%	9.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.80%			6.80%	11.40%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	8.40%			9.70%	16.30%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	13.90%			16.10%	27.00%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	4.20%			4.90%	8.20%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.30%				16.20%	59.60%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.60%				11.00%	40.40%
									100%	100%	100%	100%	100%	100%
									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 15-Jul-2016	Week to Date 8-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.47	-0.07%	-0.12%	-0.12%	-2.50%	-0.45	1.20	1.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.21	0.00%	0.06%	0.06%	-1.46%	-0.45	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.20	0.03%	0.17%	0.17%	-0.90%	-0.43	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.55	0.08%	0.22%	0.22%	-1.29%	-0.38	2.96	2.98
IE0034074488	3407448	4.5 Treas Bnd 2020	118.28	0.03%	0.26%	0.26%	-0.31%	-0.34	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.67	-0.01%	0.22%	0.22%	-0.14%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	0.07%	0.55%	0.55%	3.07%	-0.14	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.66	-0.06%	0.61%	0.61%	2.72%	0.05	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.04	-0.15%	0.48%	0.48%	4.12%	0.23	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.38	-0.21%	0.44%	0.44%	4.00%	0.40	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.02	-0.21%	0.57%	0.57%		0.48	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.29	-0.69%	0.84%	0.84%	11.14%	0.77	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.94	-1.63%	0.44%	0.44%	23.04%	1.25	22.50	22.22

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Jul-2016	Week to Date 8-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.55	0.03%	0.09%	0.09%	0.19%	-0.45	1.20	1.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.55	0.07%	0.22%	0.22%	0.68%	-0.45	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	0.10%	0.33%	0.33%	-2.61%	-0.43	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.93	0.17%	0.41%	0.41%	1.30%	-0.38	2.96	2.98
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	0.10%	0.41%	0.41%	-2.01%	-0.34	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	0.06%	0.37%	0.37%	2.04%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.59	0.08%	0.58%	0.58%	2.69%	-0.14	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.91	0.00%	0.74%	0.74%	1.22%	0.05	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.14	-0.09%	0.59%	0.59%	2.74%	0.23	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.22	-0.13%	0.59%	0.59%	2.11%	0.40	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.18	-0.20%	0.61%	0.61%		0.48	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.69	-0.65%	0.92%	0.92%	9.99%	0.77	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.75	-1.58%	0.51%	0.51%	21.69%	1.25	22.50	22.22