

Irish Stock Exchange Weekly Bond Index Report

Friday 22 July, 2016

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Bond Indices Performance

Index	Close Value 22-Jul-2016	Week to Date 15-Jul-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	121.79	-0.07%	0.29%	0.29%	2.62%	21.79%	6.26	6.24	0.41	
All Bond Index (Return)	204.74	0.00%	0.48%	0.48%	4.53%	104.74%	6.26	6.24	0.41	
Under 3 Bond Index (Clean)	91.28	-0.10%	-0.05%	-0.05%	-1.98%	-8.72%	2.08	2.09	-0.44	
Under 3 Bond Index (Return)	143.60	-0.02%	0.20%	0.20%	0.47%	43.60%	2.08	2.09	-0.44	
Under 5 Bond Index (Clean)	104.79	-0.11%	0.04%	0.04%	-1.16%	4.79%	2.84	2.85	-0.36	
Under 5 Bond Index (Return)	169.09	-0.03%	0.29%	0.29%	1.16%	69.09%	2.84	2.85	-0.36	
Under 10 Bond Index (Clean)	116.26	-0.15%	0.16%	0.16%	0.68%	16.26%	4.63	4.63	0.07	
Under 10 Bond Index (Return)	190.84	-0.08%	0.36%	0.36%	2.74%	90.84%	4.63	4.63	0.07	
5 Plus Bond Index (Clean)	136.94	-0.03%	0.52%	0.52%	6.89%	36.94%	9.55	9.49	0.63	
5 Plus Bond Index (Return)	233.46	0.02%	0.67%	0.67%	8.33%	133.46%	9.55	9.49	0.63	
10 Plus Bond Index (Clean)	152.30	0.44%	1.13%	1.13%	15.59%	52.30%	16.34	16.18	1.01	
10 Plus Bond Index (Return)	271.16	0.48%	1.23%	1.23%	16.67%	171.16%	16.34	16.18	1.01	

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	107.36	4.19	278	111.54	0.00	6,389	6,859	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.08	3.43	278	114.51	0.00	9,256	10,281	10598
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.11	0.41	34	114.52	0.00	7,700	8,786	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.39	4.49	278	124.88	0.00	6,667	8,026	8325
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.20	1.17	95	119.37	0.00	11,269	13,320	13452
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.46	3.81	278	126.27	0.00	8,252	10,105	10420
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.10	0.28	129	105.38	0.00	5,714	6,005	6021
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.30	1.33	124	126.63	0.00	5,480	6,866	6938
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.77	1.17	126	124.94	0.00	7,982	9,879	9973
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.14	1.94	131	144.07	0.00	11,480	16,318	16540
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.84	0.19	68	105.02	0.00	4,750	4,980	4988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.73	0.45	68	122.18	0.00	8,068	9,821	9857
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.59	0.85	155	119.44	0.00	5,715	6,777	6826

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jul-2016	Week to Date 15-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.36	-0.10%	-0.22%	-0.22%	-2.60%	-0.45	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.08	-0.11%	-0.05%	-0.05%	-1.57%	-0.43	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.11	-0.08%	0.09%	0.09%	-0.98%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.39	-0.14%	0.08%	0.08%	-1.43%	-0.36	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	-0.07%	0.19%	0.19%	-0.38%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.46	-0.17%	0.05%	0.05%	-0.31%	-0.27	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.10	-0.22%	0.33%	0.33%	2.84%	-0.10	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.30	-0.28%	0.33%	0.33%	2.43%	0.08	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.77	-0.22%	0.26%	0.26%	3.90%	0.26	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.14	-0.17%	0.27%	0.27%	3.82%	0.42	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.84	-0.17%	0.39%	0.39%		0.49	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.73	0.37%	1.21%	1.21%	11.55%	0.74	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.59	0.55%	0.99%	0.99%	23.72%	1.23	22.50	22.22

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Jul-2016	Week to Date 15-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	0.00%	0.08%	0.08%	0.19%	-0.45	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	-0.03%	0.19%	0.19%	0.65%	-0.43	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	-0.01%	0.32%	0.32%	-2.62%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	-0.04%	0.37%	0.37%	1.26%	-0.36	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	0.01%	0.42%	0.42%	-2.01%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.27	-0.09%	0.29%	0.29%	1.95%	-0.27	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.38	-0.20%	0.37%	0.37%	2.48%	-0.10	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.63	-0.22%	0.51%	0.51%	0.99%	0.08	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.94	-0.16%	0.42%	0.42%	2.57%	0.26	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.07	-0.10%	0.49%	0.49%	2.01%	0.42	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.02	-0.15%	0.45%	0.45%		0.49	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.18	0.40%	1.33%	1.33%	10.43%	0.74	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.44	0.58%	1.09%	1.09%	22.39%	1.23	22.50	22.22