

# Irish Stock Exchange Weekly Bond Index Report

Friday 29 July, 2016

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## Bond Indices Performance

Index	Close Value 29-Jul-2016	Week to Date 22-Jul-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	122.16	0.31%	0.60%	0.60%	2.93%	22.16%	6.28	6.25	0.36	
All Bond Index (Return)	205.49	0.37%	0.85%	0.85%	4.91%	105.49%	6.28	6.25	0.36	
Under 3 Bond Index (Clean)	91.23	-0.05%	-0.11%	-0.11%	-2.03%	-8.77%	2.06	2.07	-0.45	
Under 3 Bond Index (Return)	143.64	0.03%	0.23%	0.23%	0.50%	43.64%	2.06	2.07	-0.45	
Under 5 Bond Index (Clean)	104.74	-0.05%	-0.01%	-0.01%	-1.21%	4.74%	2.82	2.83	-0.37	
Under 5 Bond Index (Return)	169.14	0.03%	0.32%	0.32%	1.20%	69.14%	2.82	2.83	-0.37	
Under 10 Bond Index (Clean)	116.42	0.14%	0.29%	0.29%	0.82%	16.42%	4.62	4.62	0.02	
Under 10 Bond Index (Return)	191.23	0.20%	0.57%	0.57%	2.95%	91.23%	4.62	4.62	0.02	
5 Plus Bond Index (Clean)	137.82	0.65%	1.17%	1.17%	7.58%	37.82%	9.57	9.52	0.56	
5 Plus Bond Index (Return)	235.07	0.69%	1.36%	1.36%	9.08%	135.07%	9.57	9.52	0.56	
10 Plus Bond Index (Clean)	154.35	1.34%	2.48%	2.48%	17.15%	54.35%	16.41	16.25	0.93	
10 Plus Bond Index (Return)	274.88	1.37%	2.62%	2.62%	18.26%	174.88%	16.41	16.25	0.93	

## 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	107.27	4.30	285	111.57	0.00	6,389	6,854	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.04	3.51	285	114.55	0.00	9,256	10,277	10602
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.05	0.49	41	114.54	0.00	7,700	8,782	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.33	4.61	285	124.94	0.00	6,667	8,022	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.14	1.26	102	119.40	0.00	11,269	13,313	13455
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.42	3.90	285	126.33	0.00	8,252	10,102	10424
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.19	0.30	136	105.48	0.00	5,714	6,010	6027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.62	1.40	131	127.02	0.00	5,480	6,884	6960
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.26	1.24	133	125.50	0.00	7,982	9,918	10017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.80	2.04	138	144.84	0.00	11,480	16,394	16628
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.49	0.21	75	105.69	0.00	4,750	5,011	5020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.44	0.49	75	122.94	0.00	8,068	9,878	9918
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.48	0.89	162	122.37	0.00	5,715	6,942	6993



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Jul-2016	Week to Date 22-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.27	-0.08%	-0.30%	-0.30%	-2.68%	-0.47	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.04	-0.04%	-0.09%	-0.09%	-1.61%	-0.46	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.05	-0.06%	0.04%	0.04%	-1.03%	-0.44	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.33	-0.05%	0.04%	0.04%	-1.47%	-0.38	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	118.14	-0.05%	0.14%	0.14%	-0.43%	-0.35	3.48	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.42	-0.03%	0.02%	0.02%	-0.34%	-0.29	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.19	0.09%	0.42%	0.42%	2.93%	-0.12	5.50	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.62	0.26%	0.59%	0.59%	2.70%	0.03	5.99	5.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.26	0.40%	0.66%	0.66%	4.31%	0.19	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.80	0.47%	0.74%	0.74%	4.31%	0.35	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.49	0.62%	1.02%	1.02%		0.43	9.36	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.44	0.59%	1.81%	1.81%	12.20%	0.69	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.48	2.44%	3.46%	3.46%	26.73%	1.12	22.56	22.31

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Jul-2016	Week to Date 22-Jul-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	0.02%	0.10%	0.10%	0.20%	-0.47	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.55	0.04%	0.22%	0.22%	0.69%	-0.46	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	0.02%	0.34%	0.34%	-2.60%	-0.44	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.94	0.04%	0.41%	0.41%	1.31%	-0.38	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	0.02%	0.44%	0.44%	-1.99%	-0.35	3.48	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	0.05%	0.34%	0.34%	2.00%	-0.29	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.48	0.10%	0.47%	0.47%	2.58%	-0.12	5.50	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.02	0.31%	0.83%	0.83%	1.31%	0.03	5.99	5.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.50	0.45%	0.87%	0.87%	3.03%	0.19	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.84	0.53%	1.03%	1.03%	2.55%	0.35	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.69	0.64%	1.09%	1.09%		0.43	9.36	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.94	0.62%	1.96%	1.96%	11.12%	0.69	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.37	2.45%	3.57%	3.57%	25.39%	1.12	22.56	22.31