

# Irish Stock Exchange Weekly Bond Index Report

Friday 2 September, 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 2-Sep-2016	Week to Date 26-Aug-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	121.37	-0.32%	-0.33%	-0.06%	2.26%	21.37%	6.18	6.15	0.42	
All Bond Index (Return)	204.81	-0.36%	-0.38%	0.52%	4.57%	104.81%	6.18	6.15	0.42	
Under 3 Bond Index (Clean)	90.72	-0.10%	-0.08%	-0.66%	-2.58%	-9.28%	1.97	1.98	-0.40	
Under 3 Bond Index (Return)	143.43	-0.02%	-0.06%	0.09%	0.35%	43.43%	1.97	1.98	-0.40	
Under 5 Bond Index (Clean)	104.24	-0.12%	-0.11%	-0.48%	-1.68%	4.24%	2.73	2.74	-0.36	
Under 5 Bond Index (Return)	169.03	-0.04%	-0.08%	0.25%	1.13%	69.03%	2.73	2.74	-0.36	
Under 10 Bond Index (Clean)	115.93	-0.21%	-0.21%	-0.13%	0.39%	15.93%	4.52	4.52	0.04	
Under 10 Bond Index (Return)	191.07	-0.20%	-0.23%	0.48%	2.86%	91.07%	4.52	4.52	0.04	
5 Plus Bond Index (Clean)	136.71	-0.50%	-0.54%	0.35%	6.71%	36.71%	9.47	9.41	0.63	
5 Plus Bond Index (Return)	233.73	-0.67%	-0.67%	0.78%	8.46%	133.73%	9.47	9.41	0.63	
10 Plus Bond Index (Clean)	151.30	-0.95%	-1.07%	0.46%	14.83%	51.30%	16.29	16.12	1.05	
10 Plus Bond Index (Return)	269.95	-1.36%	-1.30%	0.78%	16.15%	169.95%	16.29	16.12	1.05	

## 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	106.62	4.82	320	111.45	0.00	6,339	6,759	7065
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.41	3.95	320	114.35	0.00	9,231	10,191	10555
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.47	0.92	76	114.38	0.00	7,700	8,737	8807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.71	5.17	320	124.89	0.00	6,667	7,981	8326
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.68	1.69	137	119.37	0.00	11,269	13,261	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.00	4.38	320	126.38	0.00	8,202	10,006	10366
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.17	0.38	171	105.54	0.00	5,714	6,009	6030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.34	1.77	166	127.12	0.00	5,480	6,868	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.80	1.57	168	125.37	0.00	7,982	9,882	10007
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.04	2.56	173	144.59	0.00	11,390	16,178	16470
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.07	0.30	110	105.37	0.00	4,750	4,991	5005
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.08	0.72	110	121.80	0.00	8,068	9,768	9827
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.63	1.08	197	118.71	0.00	5,920	6,963	7027



# Irish Stock Exchange Weekly Bond Index Report

Friday 2 September, 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 02-Sep-2016	Week to Date 26-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.62	-0.09%	-0.06%	-0.90%	-3.27%	-0.41	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.41	-0.11%	-0.09%	-0.66%	-2.17%	-0.39	2.00	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.47	-0.11%	-0.10%	-0.47%	-1.54%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.71	-0.12%	-0.13%	-0.48%	-1.98%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.68	-0.13%	-0.12%	-0.25%	-0.82%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.00	-0.16%	-0.13%	-0.33%	-0.69%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.17	-0.18%	-0.15%	0.40%	2.92%	-0.13	5.41	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.34	-0.38%	-0.28%	0.36%	2.47%	0.02	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	-0.40%	-0.40%	0.29%	3.93%	0.21	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.04	-0.33%	-0.36%	0.20%	3.75%	0.38	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.07	-0.32%	-0.49%	0.61%		0.46	9.27	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.08	-0.59%	-0.77%	0.67%	10.95%	0.77	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.63	-1.44%	-1.49%	0.17%	22.71%	1.26	22.35	22.08

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Sep-2016	Week to Date 26-Aug-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.45	0.01%	-0.03%	-0.01%	0.10%	-0.41	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.35	-0.03%	-0.07%	0.05%	0.51%	-0.39	2.00	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	-0.04%	-0.08%	0.20%	-2.74%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.89	-0.02%	-0.09%	0.37%	1.26%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	-0.06%	-0.09%	0.42%	-2.01%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	-0.08%	-0.10%	0.38%	2.04%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	-0.17%	-0.21%	0.53%	2.64%	-0.13	5.41	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.12	-0.31%	-0.34%	0.90%	1.38%	0.02	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.37	-0.50%	-0.47%	0.77%	2.93%	0.21	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.59	-0.43%	-0.46%	0.86%	2.38%	0.38	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.37	-0.59%	-0.64%	0.78%		0.46	9.27	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.80	-0.93%	-0.93%	1.02%	10.09%	0.77	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.71	-1.96%	-1.82%	0.47%	21.64%	1.26	22.35	22.08