

Irish Stock Exchange Weekly Bond Index Report

Friday 9 September, 2016

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Bond Indices Performance

Index	Close Value 9-Sep-2016	Week to Date 2-Sep-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	121.34	-0.02%	-0.35%	-0.08%	2.24%	21.34%	6.18	6.15	0.41
All Bond Index (Return)	204.90	0.04%	-0.34%	0.56%	4.61%	104.90%	6.18	6.15	0.41
Under 3 Bond Index (Clean)	90.60	-0.13%	-0.22%	-0.80%	-2.71%	-9.40%	1.95	1.96	-0.38
Under 3 Bond Index (Return)	143.36	-0.05%	-0.11%	0.04%	0.30%	43.36%	1.95	1.96	-0.38
Under 5 Bond Index (Clean)	104.13	-0.11%	-0.21%	-0.59%	-1.79%	4.13%	2.71	2.72	-0.35
Under 5 Bond Index (Return)	168.98	-0.02%	-0.10%	0.23%	1.10%	68.98%	2.71	2.72	-0.35
Under 10 Bond Index (Clean)	115.94	0.01%	-0.20%	-0.12%	0.40%	15.94%	4.55	4.55	0.03
Under 10 Bond Index (Return)	191.22	0.08%	-0.15%	0.56%	2.94%	91.22%	4.55	4.55	0.03
5 Plus Bond Index (Clean)	136.79	0.06%	-0.48%	0.41%	6.78%	36.79%	9.43	9.38	0.61
5 Plus Bond Index (Return)	233.98	0.11%	-0.56%	0.89%	8.58%	133.98%	9.43	9.38	0.61
10 Plus Bond Index (Clean)	150.93	-0.24%	-1.31%	0.22%	14.55%	50.93%	16.26	16.08	1.06
10 Plus Bond Index (Return)	269.40	-0.20%	-1.50%	0.58%	15.91%	169.40%	16.26	16.08	1.06

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	106.51	4.93	327	111.44	0.00	6,339	6,752	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.26	4.03	327	114.29	0.00	9,231	10,178	10550
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.28	1.00	83	114.28	0.00	7,700	8,722	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.58	5.29	327	124.87	0.00	6,667	7,972	8324
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.59	1.78	144	119.37	0.00	11,269	13,251	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.91	4.48	327	126.39	0.00	8,202	9,999	10366
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.39	178	105.72	0.00	5,714	6,018	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.59	1.85	173	127.43	0.00	5,480	6,881	6983
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.02	1.63	175	125.65	0.00	7,982	9,899	10029
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.29	2.66	180	144.96	0.00	11,390	16,208	16511
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.23	0.32	117	105.55	0.00	5,750	6,051	6069
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.00	0.77	117	121.76	0.00	8,068	9,762	9824
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.06	1.12	204	118.18	0.00	5,920	6,929	6996

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Sep-2016	Week to Date 2-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.51	-0.10%	-0.16%	-1.01%	-3.37%	-0.42	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.26	-0.13%	-0.22%	-0.79%	-2.30%	-0.37	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.28	-0.16%	-0.26%	-0.64%	-1.70%	-0.37	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.58	-0.11%	-0.24%	-0.59%	-2.09%	-0.38	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.59	-0.08%	-0.19%	-0.33%	-0.89%	-0.35	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.91	-0.07%	-0.20%	-0.40%	-0.76%	-0.31	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	0.15%	0.00%	0.55%	3.07%	-0.16	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.59	0.19%	-0.08%	0.56%	2.67%	-0.02	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.02	0.18%	-0.23%	0.47%	4.11%	0.18	6.76	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.29	0.18%	-0.18%	0.38%	3.94%	0.34	7.17	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.23	0.16%	-0.34%	0.77%		0.45	9.25	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.00	-0.07%	-0.84%	0.60%	10.88%	0.78	11.94	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.06	-0.48%	-1.96%	-0.31%	22.12%	1.28	22.32	22.04

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Sep-2016	Week to Date 2-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	0.00%	-0.03%	-0.01%	0.09%	-0.42	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	-0.05%	-0.12%	0.00%	0.46%	-0.37	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	-0.09%	-0.17%	0.11%	-2.82%	-0.37	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.87	-0.02%	-0.11%	0.35%	1.25%	-0.38	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	0.00%	-0.10%	0.41%	-2.01%	-0.35	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.39	0.01%	-0.09%	0.38%	2.05%	-0.31	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.72	0.16%	-0.05%	0.70%	2.81%	-0.16	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.43	0.25%	-0.10%	1.15%	1.64%	-0.02	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.65	0.23%	-0.24%	1.00%	3.16%	0.18	6.76	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.96	0.25%	-0.21%	1.11%	2.63%	0.34	7.17	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.55	0.18%	-0.47%	0.96%		0.45	9.25	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.76	-0.03%	-0.96%	0.99%	10.06%	0.78	11.94	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.18	-0.45%	-2.26%	0.02%	21.10%	1.28	22.32	22.04