

Irish Stock Exchange Daily Bond Index Report

Friday 12 August, 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 12-Aug-2016	Previous Close Value 11-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.46	122.50	-0.037%	0.24%	0.84%	3.18%	22.46%	6.27	6.25	0.31
All Bond Index (Return)	206.23	206.29	-0.027%	0.36%	1.22%	5.29%	106.23%	6.27	6.25	0.31
Under 3 Bond Index (Clean)	90.99	91.06	-0.078%	-0.26%	-0.36%	-2.29%	-9.01%	2.03	2.04	-0.41
Under 3 Bond Index (Return)	143.51	143.60	-0.065%	-0.09%	0.14%	0.40%	43.51%	2.03	2.04	-0.41
Under 5 Bond Index (Clean)	104.61	104.68	-0.063%	-0.12%	-0.13%	-1.33%	4.61%	2.79	2.80	-0.39
Under 5 Bond Index (Return)	169.21	169.29	-0.050%	0.04%	0.36%	1.24%	69.21%	2.79	2.80	-0.39
Under 10 Bond Index (Clean)	116.66	116.71	-0.045%	0.20%	0.50%	1.02%	16.66%	4.59	4.60	-0.05
Under 10 Bond Index (Return)	191.86	191.93	-0.034%	0.33%	0.90%	3.29%	91.86%	4.59	4.60	-0.05
5 Plus Bond Index (Clean)	138.63	138.64	-0.012%	0.58%	1.76%	8.21%	38.63%	9.56	9.52	0.50
5 Plus Bond Index (Return)	236.65	236.66	-0.005%	0.67%	2.04%	9.81%	136.65%	9.56	9.52	0.50
10 Plus Bond Index (Clean)	155.09	155.07	0.014%	0.48%	2.98%	17.71%	55.09%	16.42	16.27	0.90
10 Plus Bond Index (Return)	276.39	276.34	0.018%	0.55%	3.19%	18.91%	176.39%	16.42	16.27	0.90

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.91	4.51	299	111.41	0.00	6,339	6,777	7062
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.73	3.69	299	114.42	0.00	9,231	10,221	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.84	0.66	55	114.50	0.00	7,700	8,766	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.83	299	125.02	0.00	6,667	8,012	8335
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.14	1.43	116	119.57	0.00	11,269	13,313	13474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.51	4.10	299	126.61	0.00	8,202	10,048	10384
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.62	0.33	150	105.95	0.00	5,714	6,035	6054
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.28	1.55	145	127.83	0.00	5,480	6,920	7005
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	125.04	1.37	147	126.41	0.00	7,982	9,981	10090
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.71	2.25	152	145.96	0.00	11,390	16,499	16757
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.45	0.24	89	106.70	0.00	4,750	5,057	5068
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	123.21	0.59	89	123.80	0.00	8,068	9,940	9988
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.82	0.96	176	122.78	0.00	5,880	7,101	7158

Irish Stock Exchange Daily Bond Index Report

Friday 12 August, 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			Index Price 12-Aug-2016	Previous Index Price 11-Aug-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.91	106.93	-0.022%	-0.340%	-0.641%	-3.010%	-0.37	1.12	1.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.73	110.86	-0.117%	-0.272%	-0.364%	-1.880%	-0.41	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.84	113.93	-0.077%	-0.180%	-0.143%	-1.211%	-0.44	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	120.24	-0.039%	-0.120%	-0.083%	-1.593%	-0.41	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	118.14	118.20	-0.055%	-0.002%	0.138%	-0.432%	-0.39	3.44	3.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.51	122.57	-0.051%	0.071%	0.092%	-0.269%	-0.35	3.78	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.62	105.65	-0.033%	0.412%	0.829%	3.357%	-0.20	5.46	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.28	126.33	-0.040%	0.525%	1.117%	3.236%	-0.08	5.95	5.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.04	125.07	-0.018%	0.632%	1.294%	4.969%	0.09	6.84	6.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.71	143.75	-0.025%	0.640%	1.381%	4.976%	0.24	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.45	106.43	0.019%	0.918%	1.944%		0.33	9.33	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.21	123.30	-0.071%	0.626%	2.444%	12.907%	0.63	12.03	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.82	121.66	0.134%	0.276%	3.741%	27.082%	1.10	22.54	22.29

Return Price Performance			Index Price 12-Aug-2016	Previous Index Price 11-Aug-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.41	111.42	-0.007%	-0.139%	-0.039%	0.065%	-0.37	1.12	1.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.42	114.54	-0.103%	-0.113%	0.110%	0.573%	-0.41	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.58	-0.066%	-0.031%	0.311%	-2.632%	-0.44	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.02	125.05	-0.025%	0.065%	0.478%	1.372%	-0.41	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	119.62	-0.044%	0.142%	0.583%	-1.847%	-0.39	3.44	3.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.61	126.65	-0.038%	0.221%	0.557%	2.222%	-0.35	3.78	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.95	105.98	-0.031%	0.440%	0.916%	3.036%	-0.20	5.46	5.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.83	127.87	-0.031%	0.637%	1.472%	1.955%	-0.08	5.95	5.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.41	126.43	-0.011%	0.729%	1.605%	3.781%	0.09	6.84	6.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.96	145.98	-0.014%	0.774%	1.809%	3.346%	0.24	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.70	106.67	0.022%	0.953%	2.055%		0.33	9.33	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.80	123.88	-0.066%	0.699%	2.673%	11.893%	0.63	12.03	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.78	122.61	0.137%	0.336%	3.917%	25.815%	1.10	22.54	22.29