

Irish Stock Exchange Daily Bond Index Report

Monday 15 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 15-Aug-2016	Previous Close Value 12-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.22	122.46	-0.194%	0.05%	0.64%	2.98%	22.22%	6.26	6.24	0.33
All Bond Index (Return)	205.89	206.23	-0.163%	0.20%	1.05%	5.12%	105.89%	6.26	6.24	0.33
Under 3 Bond Index (Clean)	90.94	90.99	-0.053%	-0.31%	-0.42%	-2.34%	-9.06%	2.03	2.03	-0.40
Under 3 Bond Index (Return)	143.48	143.51	-0.017%	-0.11%	0.12%	0.39%	43.48%	2.03	2.03	-0.40
Under 5 Bond Index (Clean)	104.54	104.61	-0.066%	-0.19%	-0.19%	-1.40%	4.54%	2.78	2.79	-0.37
Under 5 Bond Index (Return)	169.16	169.21	-0.030%	0.01%	0.33%	1.20%	69.16%	2.78	2.79	-0.37
Under 10 Bond Index (Clean)	116.50	116.66	-0.135%	0.07%	0.36%	0.89%	16.50%	4.58	4.59	-0.02
Under 10 Bond Index (Return)	191.66	191.86	-0.104%	0.23%	0.80%	3.18%	91.66%	4.58	4.59	-0.02
5 Plus Bond Index (Clean)	138.19	138.63	-0.313%	0.27%	1.44%	7.87%	38.19%	9.56	9.51	0.53
5 Plus Bond Index (Return)	235.96	236.65	-0.290%	0.38%	1.74%	9.49%	135.96%	9.56	9.51	0.53
10 Plus Bond Index (Clean)	154.25	155.09	-0.544%	-0.06%	2.42%	17.07%	54.25%	16.41	16.26	0.94
10 Plus Bond Index (Return)	274.94	276.39	-0.525%	0.02%	2.64%	18.29%	174.94%	16.41	16.26	0.94

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	106.89	4.55	302	111.44	0.00	6,339	6,776	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.65	3.72	302	114.37	0.00	9,231	10,214	10557
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.78	0.70	58	114.48	0.00	7,700	8,761	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.10	4.88	302	124.98	0.00	6,667	8,006	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.05	1.47	119	119.52	0.00	11,269	13,303	13468
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.41	4.14	302	126.55	0.00	8,202	10,040	10380
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.49	0.34	153	105.82	0.00	5,714	6,027	6046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.07	1.58	148	127.65	0.00	5,480	6,908	6995
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.76	1.40	150	126.16	0.00	7,982	9,958	10070
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.35	2.29	155	145.64	0.00	11,390	16,328	16589
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.11	0.25	92	106.36	0.00	4,750	5,040	5052
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.77	0.61	92	123.37	0.00	8,068	9,904	9953
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.85	0.98	179	121.83	0.00	5,880	7,105	7163

Irish Stock Exchange Daily Bond Index Report

Monday 15 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 15-Aug-2016	Previous Index Price 12-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	106.89	106.91	-0.019%	-0.359%	-0.660%	-3.028%	-0.36	1.12	1.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.65	110.73	-0.075%	-0.347%	-0.438%	-1.954%	-0.38	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.78	113.84	-0.053%	-0.232%	-0.196%	-1.263%	-0.42	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.10	120.19	-0.075%	-0.195%	-0.158%	-1.666%	-0.39	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	118.05	118.14	-0.074%	-0.076%	0.064%	-0.506%	-0.38	3.44	3.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.41	122.51	-0.079%	-0.008%	0.012%	-0.348%	-0.33	3.77	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.49	105.62	-0.123%	0.288%	0.705%	3.229%	-0.18	5.46	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.07	126.28	-0.169%	0.356%	0.946%	3.062%	-0.05	5.95	5.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.76	125.04	-0.226%	0.405%	1.065%	4.732%	0.12	6.83	6.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.35	143.71	-0.253%	0.385%	1.124%	4.710%	0.28	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.11	106.45	-0.322%	0.593%	1.616%		0.36	9.33	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.77	123.21	-0.361%	0.263%	2.074%	12.499%	0.66	12.03	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.85	121.82	-0.796%	-0.523%	2.915%	26.070%	1.14	22.50	22.25

Return Price Performance			Index Price 15-Aug-2016	Previous Index Price 12-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	111.44	111.41	0.023%	-0.116%	-0.015%	0.088%	-0.36	1.12	1.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.37	114.42	-0.040%	-0.154%	0.070%	0.533%	-0.38	2.05	2.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.50	-0.021%	-0.052%	0.290%	-2.652%	-0.42	2.72	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	125.02	-0.033%	0.032%	0.445%	1.339%	-0.39	2.89	2.90
IE0034074488	3407448	4.5 Treas Bnd 2020	119.52	119.57	-0.043%	0.100%	0.540%	-1.889%	-0.38	3.44	3.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.55	126.61	-0.044%	0.177%	0.512%	2.177%	-0.33	3.77	3.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.82	105.95	-0.117%	0.322%	0.798%	2.916%	-0.18	5.46	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.65	127.83	-0.142%	0.494%	1.328%	1.810%	-0.05	5.95	5.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.16	126.41	-0.201%	0.527%	1.401%	3.573%	0.12	6.83	6.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.64	145.96	-0.219%	0.553%	1.585%	3.120%	0.28	7.25	7.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.36	106.70	-0.314%	0.636%	1.734%		0.36	9.33	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.37	123.80	-0.343%	0.353%	2.321%	11.509%	0.66	12.03	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.83	122.78	-0.776%	-0.443%	3.110%	24.839%	1.14	22.50	22.25