

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 July, 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 27-Jul-2016	Previous Close Value 26-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.01	121.98	0.026%	0.47%	0.47%	2.80%	22.01%	6.27	6.25	0.38
All Bond Index (Return)	205.20	205.13	0.035%	0.71%	0.71%	4.76%	105.20%	6.27	6.25	0.38
Under 3 Bond Index (Clean)	91.28	91.27	0.002%	-0.05%	-0.05%	-1.99%	-8.73%	2.08	2.09	-0.45
Under 3 Bond Index (Return)	143.68	143.66	0.013%	0.26%	0.26%	0.52%	43.68%	2.08	2.09	-0.45
Under 5 Bond Index (Clean)	104.78	104.80	-0.012%	0.04%	0.04%	-1.17%	4.78%	2.83	2.84	-0.37
Under 5 Bond Index (Return)	169.17	169.17	-0.001%	0.34%	0.34%	1.21%	69.17%	2.83	2.84	-0.37
Under 10 Bond Index (Clean)	116.36	116.34	0.019%	0.24%	0.24%	0.77%	16.36%	4.63	4.62	0.04
Under 10 Bond Index (Return)	191.09	191.03	0.028%	0.49%	0.49%	2.87%	91.09%	4.63	4.62	0.04
5 Plus Bond Index (Clean)	137.44	137.35	0.063%	0.89%	0.89%	7.28%	37.44%	9.57	9.51	0.59
5 Plus Bond Index (Return)	234.39	234.22	0.069%	1.07%	1.07%	8.76%	134.39%	9.57	9.51	0.59
10 Plus Bond Index (Clean)	153.52	153.40	0.076%	1.93%	1.93%	16.51%	53.52%	16.39	16.23	0.97
10 Plus Bond Index (Return)	273.37	273.15	0.081%	2.06%	2.06%	17.62%	173.37%	16.39	16.23	0.97

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	107.33	4.26	283	111.59	0.00	6,389	6,857	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.10	3.49	283	114.58	0.00	9,256	10,282	10605
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.10	0.47	39	114.57	0.00	7,700	8,786	8822
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.40	4.58	283	124.98	0.00	6,667	8,027	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.17	1.23	100	119.40	0.00	11,269	13,316	13455
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.46	3.88	283	126.34	0.00	8,252	10,105	10425
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.09	0.29	134	105.39	0.00	5,714	6,005	6022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.51	1.38	129	126.88	0.00	5,480	6,877	6953
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.07	1.22	131	125.29	0.00	7,982	9,903	10000
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.49	2.01	136	144.50	0.00	11,480	16,358	16589
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.15	0.20	73	105.35	0.00	4,750	4,994	5004
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.09	0.48	73	122.57	0.00	8,068	9,850	9889
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.40	0.88	160	121.28	0.00	5,715	6,880	6930

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jul-2016	Previous Index Price 26-Jul-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.33	107.33	-0.003%	-0.251%	-0.251%	-2.629%	-0.47	1.17	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.10	111.08	0.011%	-0.038%	-0.038%	-1.560%	-0.46	2.10	2.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.10	-0.004%	0.083%	0.083%	-0.987%	-0.44	2.77	2.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.40	120.39	0.008%	0.093%	0.093%	-1.419%	-0.38	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	118.17	118.20	-0.025%	0.165%	0.165%	-0.405%	-0.34	3.49	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.46	122.52	-0.047%	0.049%	0.049%	-0.311%	-0.28	3.82	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	105.16	-0.062%	0.327%	0.327%	2.843%	-0.10	5.51	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.51	125.46	0.036%	0.494%	0.494%	2.600%	0.05	6.00	5.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.07	123.97	0.081%	0.502%	0.502%	4.149%	0.22	6.88	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.49	142.38	0.074%	0.515%	0.515%	4.080%	0.38	7.29	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.15	105.00	0.138%	0.691%	0.691%		0.46	9.37	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.09	122.15	-0.053%	1.512%	1.512%	11.879%	0.71	12.07	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.40	120.09	0.261%	2.532%	2.532%	25.600%	1.16	22.54	22.28

Return Price Performance			Index Price 27-Jul-2016	Previous Index Price 26-Jul-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.59	111.58	0.011%	0.122%	0.122%	0.225%	-0.47	1.17	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.58	114.56	0.021%	0.255%	0.255%	0.718%	-0.46	2.10	2.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.57	114.56	0.006%	0.368%	0.368%	-2.577%	-0.44	2.77	2.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	124.95	0.022%	0.441%	0.441%	1.335%	-0.38	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	119.42	-0.015%	0.444%	0.444%	-1.982%	-0.34	3.49	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.34	126.38	-0.034%	0.342%	0.342%	2.003%	-0.28	3.82	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.39	105.45	-0.060%	0.383%	0.383%	2.492%	-0.10	5.51	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.88	126.83	0.043%	0.718%	0.718%	1.198%	0.05	6.00	5.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.29	125.18	0.087%	0.700%	0.700%	2.857%	0.22	6.88	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.50	144.38	0.083%	0.787%	0.787%	2.310%	0.38	7.29	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.35	105.20	0.141%	0.761%	0.761%		0.46	9.37	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.57	122.63	-0.047%	1.655%	1.655%	10.784%	0.71	12.07	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.28	120.96	0.264%	2.641%	2.641%	24.271%	1.16	22.54	22.28