

Irish Stock Exchange Daily Bond Index Report

Thursday 28 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 28-Jul-2016	Previous Close Value 27-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.97	122.01	-0.032%	0.44%	0.44%	2.77%	21.97%	6.27	6.24	0.38
All Bond Index (Return)	205.15	205.20	-0.023%	0.69%	0.69%	4.74%	105.15%	6.27	6.24	0.38
Under 3 Bond Index (Clean)	91.22	91.28	-0.062%	-0.12%	-0.12%	-2.05%	-8.78%	2.07	2.08	-0.44
Under 3 Bond Index (Return)	143.61	143.68	-0.049%	0.21%	0.21%	0.47%	43.61%	2.07	2.08	-0.44
Under 5 Bond Index (Clean)	104.71	104.78	-0.069%	-0.03%	-0.03%	-1.24%	4.71%	2.82	2.83	-0.36
Under 5 Bond Index (Return)	169.08	169.17	-0.056%	0.28%	0.28%	1.16%	69.08%	2.82	2.83	-0.36
Under 10 Bond Index (Clean)	116.30	116.36	-0.046%	0.19%	0.19%	0.72%	16.30%	4.62	4.62	0.05
Under 10 Bond Index (Return)	191.02	191.09	-0.035%	0.46%	0.46%	2.84%	91.02%	4.62	4.62	0.05
5 Plus Bond Index (Clean)	137.44	137.44	0.002%	0.89%	0.89%	7.29%	37.44%	9.56	9.50	0.59
5 Plus Bond Index (Return)	234.41	234.39	0.009%	1.07%	1.07%	8.77%	134.41%	9.56	9.50	0.59
10 Plus Bond Index (Clean)	153.59	153.52	0.049%	1.98%	1.98%	16.57%	53.59%	16.39	16.23	0.96
10 Plus Bond Index (Return)	273.52	273.37	0.053%	2.12%	2.12%	17.68%	173.52%	16.39	16.23	0.96

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	107.27	4.28	284	111.54	0.00	6,389	6,853	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.02	3.50	284	114.52	0.00	9,256	10,276	10600
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.03	0.48	40	114.51	0.00	7,700	8,780	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.31	4.59	284	124.90	0.00	6,667	8,021	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.09	1.25	101	119.33	0.00	11,269	13,307	13447
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.36	3.89	284	126.25	0.00	8,252	10,097	10418
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.07	0.30	135	105.36	0.00	5,714	6,003	6020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.46	1.39	130	126.85	0.00	5,480	6,874	6951
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.00	1.23	132	125.23	0.00	7,982	9,897	9995
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.49	2.03	137	144.51	0.00	11,480	16,358	16590
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.21	0.20	74	105.41	0.00	4,750	4,997	5007
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.04	0.49	74	122.52	0.00	8,068	9,846	9885
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.62	0.88	161	121.50	0.00	5,715	6,893	6943

Irish Stock Exchange Daily Bond Index Report

Thursday 28 July, 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 28-Jul-2016	Previous Index Price 27-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	107.27	107.33	-0.056%	-0.307%	-0.307%	-2.684%	-0.46	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.02	111.10	-0.068%	-0.105%	-0.105%	-1.626%	-0.44	2.10	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.03	114.10	-0.061%	0.022%	0.022%	-1.047%	-0.43	2.76	2.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.31	120.40	-0.075%	0.018%	0.018%	-1.493%	-0.37	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	118.09	118.17	-0.069%	0.096%	0.096%	-0.474%	-0.33	3.49	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.36	122.46	-0.082%	-0.033%	-0.033%	-0.392%	-0.27	3.82	3.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.07	105.09	-0.027%	0.301%	0.301%	2.815%	-0.10	5.51	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.46	125.51	-0.037%	0.456%	0.456%	2.561%	0.05	5.99	5.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.00	124.07	-0.056%	0.446%	0.446%	4.090%	0.22	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.49	142.49	0.000%	0.515%	0.515%	4.080%	0.38	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.21	105.15	0.062%	0.754%	0.754%		0.45	9.37	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.04	122.09	-0.043%	1.468%	1.468%	11.830%	0.72	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.62	120.40	0.180%	2.717%	2.717%	25.827%	1.15	22.54	22.28

Return Price Performance			Index Price 28-Jul-2016	Previous Index Price 27-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	111.54	111.59	-0.040%	0.082%	0.082%	0.185%	-0.46	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.52	114.58	-0.055%	0.199%	0.199%	0.663%	-0.44	2.10	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.51	114.57	-0.051%	0.317%	0.317%	-2.626%	-0.43	2.76	2.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.90	124.98	-0.059%	0.382%	0.382%	1.275%	-0.37	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	119.40	-0.059%	0.385%	0.385%	-2.040%	-0.33	3.49	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.25	126.34	-0.069%	0.272%	0.272%	1.933%	-0.27	3.82	3.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.36	105.39	-0.025%	0.358%	0.358%	2.466%	-0.10	5.51	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.85	126.88	-0.028%	0.690%	0.690%	1.169%	0.05	5.99	5.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.23	125.29	-0.048%	0.652%	0.652%	2.808%	0.22	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.51	144.50	0.010%	0.798%	0.798%	2.320%	0.38	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.41	105.35	0.065%	0.826%	0.826%		0.45	9.37	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.52	122.57	-0.038%	1.617%	1.617%	10.742%	0.72	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.50	121.28	0.183%	2.829%	2.829%	24.499%	1.15	22.54	22.28