

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 August, 2016

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Bond Indices Performance

Index	Close Value 02-Aug-2016	Previous Close Value 01-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.65	122.16	-0.417%	-0.42%	0.18%	2.50%	21.65%	6.24	6.22	0.42
All Bond Index (Return)	204.71	205.49	-0.375%	-0.38%	0.47%	4.52%	104.71%	6.24	6.22	0.42
Under 3 Bond Index (Clean)	91.16	91.23	-0.072%	-0.07%	-0.18%	-2.11%	-8.84%	2.06	2.07	-0.43
Under 3 Bond Index (Return)	143.60	143.64	-0.025%	-0.03%	0.21%	0.47%	43.60%	2.06	2.07	-0.43
Under 5 Bond Index (Clean)	104.63	104.74	-0.107%	-0.11%	-0.11%	-1.32%	4.63%	2.82	2.83	-0.34
Under 5 Bond Index (Return)	169.04	169.14	-0.060%	-0.06%	0.26%	1.13%	69.04%	2.82	2.83	-0.34
Under 10 Bond Index (Clean)	116.11	116.42	-0.265%	-0.27%	0.03%	0.55%	16.11%	4.61	4.60	0.07
Under 10 Bond Index (Return)	190.80	191.23	-0.222%	-0.22%	0.34%	2.72%	90.80%	4.61	4.60	0.07
5 Plus Bond Index (Clean)	136.85	137.82	-0.709%	-0.71%	0.45%	6.82%	36.85%	9.53	9.47	0.63
5 Plus Bond Index (Return)	233.48	235.07	-0.676%	-0.68%	0.67%	8.34%	133.48%	9.53	9.47	0.63
10 Plus Bond Index (Clean)	152.28	154.35	-1.337%	-1.34%	1.11%	15.58%	52.28%	16.34	16.18	1.01
10 Plus Bond Index (Return)	271.28	274.88	-1.310%	-1.31%	1.28%	16.72%	171.28%	16.34	16.18	1.01

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	107.21	4.36	289	111.56	0.00	6,389	6,850	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.96	3.56	289	114.52	0.00	9,256	10,270	10600
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.94	0.54	45	114.49	0.00	7,700	8,774	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.67	289	124.86	0.00	6,667	8,012	8324
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.97	1.31	106	119.28	0.00	11,269	13,294	13441
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.26	3.96	289	126.21	0.00	8,252	10,088	10415
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.86	0.31	140	105.16	0.00	5,714	5,991	6009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.21	1.44	135	126.65	0.00	5,480	6,861	6940
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.67	1.28	137	124.95	0.00	7,982	9,872	9973
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.02	2.10	142	144.12	0.00	11,480	16,304	16546
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.85	0.22	79	105.06	0.00	4,750	4,980	4990
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.30	0.52	79	121.82	0.00	8,068	9,786	9828
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.16	0.91	166	120.07	0.00	5,715	6,809	6861

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Bond Index Constituent

Clean Price Performance			Index Price 02-Aug-2016	Previous Index Price 01-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	107.21	107.27	-0.058%	-0.058%	-0.360%	-2.735%	-0.45	1.16	1.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.96	111.04	-0.068%	-0.068%	-0.159%	-1.679%	-0.44	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.94	114.05	-0.089%	-0.089%	-0.053%	-1.121%	-0.42	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	120.33	-0.120%	-0.120%	-0.083%	-1.593%	-0.35	2.92	2.93
IE0034074488	3407448	4.5 Treas Bnd 2020	117.97	118.14	-0.144%	-0.144%	-0.004%	-0.573%	-0.32	3.48	3.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.26	122.42	-0.137%	-0.137%	-0.117%	-0.476%	-0.26	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.86	105.19	-0.312%	-0.312%	0.102%	2.612%	-0.06	5.50	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.21	125.62	-0.330%	-0.330%	0.256%	2.357%	0.08	5.98	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.67	124.26	-0.470%	-0.470%	0.185%	3.820%	0.26	6.86	6.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.02	142.80	-0.545%	-0.545%	0.187%	3.740%	0.42	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.85	105.49	-0.607%	-0.607%	0.404%		0.49	9.36	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.30	122.44	-0.931%	-0.931%	0.859%	11.160%	0.77	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.16	121.48	-1.914%	-1.914%	1.476%	24.307%	1.20	22.49	22.22

Return Price Performance			Index Price 02-Aug-2016	Previous Index Price 01-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	111.56	111.57	-0.002%	-0.002%	0.099%	0.202%	-0.45	1.16	1.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.52	114.55	-0.023%	-0.023%	0.201%	0.665%	-0.44	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.54	-0.047%	-0.047%	0.295%	-2.647%	-0.42	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.86	124.94	-0.064%	-0.064%	0.349%	1.241%	-0.35	2.92	2.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.28	119.40	-0.101%	-0.101%	0.338%	-2.086%	-0.32	3.48	3.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.21	126.33	-0.089%	-0.089%	0.245%	1.905%	-0.26	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.16	105.48	-0.302%	-0.302%	0.171%	2.275%	-0.06	5.50	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.65	127.02	-0.294%	-0.294%	0.533%	1.012%	0.08	5.98	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.95	125.50	-0.436%	-0.436%	0.430%	2.581%	0.26	6.86	6.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.12	144.84	-0.496%	-0.496%	0.525%	2.043%	0.42	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.06	105.69	-0.595%	-0.595%	0.490%		0.49	9.36	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.82	122.94	-0.906%	-0.906%	1.037%	10.110%	0.77	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.07	122.37	-1.882%	-1.882%	1.620%	23.034%	1.20	22.49	22.22