

Irish Stock Exchange Daily Bond Index Report



Wednesday 3 August, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 03-Aug-2016	Close Value 02-Aug-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.78	121.65	0.107%	-0.31%	0.28%	2.61%	21.78%	6.25	6.22	0.40
All Bond Index (Return)	204.95	204.71	0.114%	-0.26%	0.59%	4.64%	104.95%	6.25	6.22	0.40
Under 3 Bond Index (Clean)	91.14	91.16	-0.030%	-0.10%	-0.21%	-2.13%	-8.86%	2.06	2.07	-0.42
Under 3 Bond Index (Return)	143.58	143.60	-0.017%	-0.04%	0.19%	0.45%	43.58%	2.06	2.07	-0.42
Under 5 Bond Index (Clean)	104.61	104.63	-0.013%	-0.12%	-0.13%	-1.33%	4.61%	2.81	2.82	-0.34
Under 5 Bond Index (Return)	169.04	169.04	-0.002%	-0.06%	0.26%	1.13%	69.04%	2.81	2.82	-0.34
Under 10 Bond Index (Clean)	116.18	116.11	0.059%	-0.21%	0.09%	0.61%	16.18%	4.61	4.60	0.06
Under 10 Bond Index (Return)	190.93	190.80	0.068%	-0.15%	0.41%	2.79%	90.93%	4.61	4.60	0.06
5 Plus Bond Index (Clean)	137.15	136.85	0.221%	-0.49%	0.68%	7.06%	37.15%	9.54	9.48	0.61
5 Plus Bond Index (Return)	234.01	233.48	0.226%	-0.45%	0.90%	8.59%	134.01%	9.54	9.48	0.61
10 Plus Bond Index (Clean)	152.89	152.28	0.399%	-0.94%	1.52%	16.04%	52.89%	16.36	16.20	0.99
10 Plus Bond Index (Return)	272.37	271.28	0.402%	-0.91%	1.69%	17.18%	172.37%	16.36	16.20	0.99

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	107.17	4.37	290	111.54	0.00	6,389	6,847	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.90	3.58	290	114.47	0.00	9,256	10,264	10595
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.96	0.56	46	114.51	0.00	7,700	8,775	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.69	290	124.88	0.00	6,667	8,013	8325
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.97	1.32	107	119.28	0.00	11,269	13,293	13442
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.26	3.97	290	126.23	0.00	8,252	10,089	10416
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.92	0.31	141	105.23	0.00	5,714	5,995	6012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.36	1.45	136	126.81	0.00	5,480	6,869	6949
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.86	1.29	138	125.15	0.00	7,982	9,886	9989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.29	2.12	143	144.41	0.00	11,480	16,335	16578
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.06	0.22	80	105.28	0.00	4,750	4,990	5001
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.61	0.53	80	122.14	0.00	8,068	9,811	9854
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.88	0.92	167	120.80	0.00	5,715	6,851	6903

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Aug-2016	Previous Index Price 02-Aug-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.17	107.21	-0.038%	-0.096%	-0.398%	-2.773%	-0.43	1.15	1.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	110.96	-0.059%	-0.126%	-0.218%	-1.737%	-0.41	2.08	2.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.96	113.94	0.011%	-0.079%	-0.042%	-1.111%	-0.43	2.75	2.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	120.19	0.004%	-0.116%	-0.079%	-1.588%	-0.36	2.92	2.93
IE0034074488	3407448	4.5 Treas Bnd 2020	117.97	117.97	-0.004%	-0.148%	-0.008%	-0.577%	-0.32	3.47	3.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.26	122.26	0.002%	-0.136%	-0.115%	-0.475%	-0.26	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	104.86	0.058%	-0.254%	0.160%	2.672%	-0.08	5.49	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.36	125.21	0.119%	-0.212%	0.376%	2.479%	0.06	5.98	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.86	123.67	0.151%	-0.319%	0.336%	3.977%	0.24	6.86	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.29	142.02	0.190%	-0.356%	0.377%	3.937%	0.39	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.06	104.85	0.208%	-0.400%	0.613%		0.47	9.36	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.61	121.30	0.256%	-0.678%	1.117%	11.444%	0.74	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.88	119.16	0.606%	-1.320%	2.091%	25.060%	1.18	22.51	22.25

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Aug-2016	Previous Index Price 02-Aug-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.56	-0.023%	-0.025%	0.075%	0.179%	-0.43	1.15	1.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.47	114.52	-0.046%	-0.069%	0.155%	0.618%	-0.41	2.08	2.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.51	114.49	0.022%	-0.025%	0.317%	-2.626%	-0.43	2.75	2.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	124.86	0.017%	-0.047%	0.366%	1.258%	-0.36	2.92	2.93
IE0034074488	3407448	4.5 Treas Bnd 2020	119.28	119.28	0.006%	-0.095%	0.344%	-2.080%	-0.32	3.47	3.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.23	126.21	0.013%	-0.077%	0.258%	1.918%	-0.26	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.23	105.16	0.060%	-0.243%	0.231%	2.336%	-0.08	5.49	5.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.81	126.65	0.126%	-0.168%	0.660%	1.140%	0.06	5.98	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.15	124.95	0.157%	-0.280%	0.588%	2.742%	0.24	6.86	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.41	144.12	0.198%	-0.300%	0.724%	2.245%	0.39	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.28	105.06	0.210%	-0.386%	0.701%		0.47	9.36	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.14	121.82	0.260%	-0.648%	1.300%	10.396%	0.74	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.80	120.07	0.605%	-1.288%	2.235%	23.779%	1.18	22.51	22.25