

Irish Stock Exchange Daily Bond Index Report

Thursday 4 August, 2016

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Bond Indices Performance

Index	Close Value 04-Aug-2016	Previous Close Value 03-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.00	121.78	0.181%	-0.13%	0.47%	2.80%	22.00%	6.25	6.23	0.37
All Bond Index (Return)	205.33	204.95	0.188%	-0.07%	0.77%	4.83%	105.33%	6.25	6.23	0.37
Under 3 Bond Index (Clean)	91.14	91.14	-0.001%	-0.10%	-0.21%	-2.14%	-8.87%	2.05	2.06	-0.44
Under 3 Bond Index (Return)	143.60	143.58	0.011%	-0.03%	0.20%	0.46%	43.60%	2.05	2.06	-0.44
Under 5 Bond Index (Clean)	104.63	104.61	0.018%	-0.10%	-0.11%	-1.31%	4.63%	2.81	2.82	-0.36
Under 5 Bond Index (Return)	169.09	169.04	0.029%	-0.03%	0.29%	1.16%	69.09%	2.81	2.82	-0.36
Under 10 Bond Index (Clean)	116.34	116.18	0.134%	-0.07%	0.22%	0.75%	16.34%	4.60	4.60	0.03
Under 10 Bond Index (Return)	191.20	190.93	0.141%	-0.01%	0.55%	2.93%	91.20%	4.60	4.60	0.03
5 Plus Bond Index (Clean)	137.61	137.15	0.336%	-0.15%	1.01%	7.42%	37.61%	9.54	9.49	0.57
5 Plus Bond Index (Return)	234.80	234.01	0.340%	-0.11%	1.24%	8.96%	134.80%	9.54	9.49	0.57
10 Plus Bond Index (Clean)	153.62	152.89	0.474%	-0.47%	2.00%	16.59%	53.62%	16.37	16.21	0.96
10 Plus Bond Index (Return)	273.66	272.37	0.476%	-0.44%	2.17%	17.74%	173.66%	16.37	16.21	0.96

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	107.14	4.39	291	111.53	0.00	6,389	6,845	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.89	3.59	291	114.48	0.00	9,256	10,264	10596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.98	0.57	47	114.54	0.00	7,700	8,776	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.20	4.70	291	124.90	0.00	6,667	8,013	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.99	1.33	108	119.33	0.00	11,269	13,296	13446
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	3.99	291	126.33	0.00	8,252	10,096	10425
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.09	0.31	142	105.40	0.00	5,714	6,004	6022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.58	1.46	137	127.05	0.00	5,480	6,881	6962
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.21	1.30	139	125.50	0.00	7,982	9,914	10018
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.76	2.13	144	144.89	0.00	11,480	16,390	16634
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.52	0.22	81	105.74	0.00	4,750	5,012	5023
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.10	0.53	81	122.63	0.00	8,068	9,850	9893
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.58	0.92	168	121.50	0.00	5,730	6,891	6943

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Bond Index Constituent

Clean Price Performance			Index Price 04-Aug-2016	Previous Index Price 03-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	107.14	107.17	-0.025%	-0.121%	-0.423%	-2.797%	-0.45	1.15	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.89	110.90	-0.002%	-0.128%	-0.220%	-1.739%	-0.43	2.08	2.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.98	113.96	0.019%	-0.060%	-0.023%	-1.092%	-0.44	2.74	2.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.20	120.19	0.003%	-0.113%	-0.076%	-1.585%	-0.37	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	117.99	117.97	0.024%	-0.124%	0.015%	-0.554%	-0.33	3.47	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.26	0.070%	-0.065%	-0.045%	-0.405%	-0.29	3.80	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	104.92	0.159%	-0.095%	0.320%	2.835%	-0.11	5.49	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.58	125.36	0.180%	-0.032%	0.556%	2.663%	0.03	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.21	123.86	0.281%	-0.039%	0.618%	4.269%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.76	142.29	0.332%	-0.025%	0.710%	4.282%	0.34	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.52	105.06	0.430%	0.028%	1.046%		0.42	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.10	121.61	0.396%	-0.284%	1.517%	11.885%	0.71	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.58	119.88	0.584%	-0.743%	2.687%	25.790%	1.15	22.52	22.26

Return Price Performance			Index Price 04-Aug-2016	Previous Index Price 03-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	111.53	111.54	-0.011%	-0.036%	0.065%	0.168%	-0.45	1.15	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.48	114.47	0.010%	-0.059%	0.164%	0.628%	-0.43	2.08	2.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.51	0.030%	0.004%	0.347%	-2.597%	-0.44	2.74	2.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.90	124.88	0.016%	-0.031%	0.382%	1.275%	-0.37	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	119.28	0.034%	-0.061%	0.379%	-2.046%	-0.33	3.47	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.23	0.078%	0.002%	0.337%	1.998%	-0.29	3.80	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.40	105.23	0.161%	-0.082%	0.391%	2.500%	-0.11	5.49	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.05	126.81	0.187%	0.019%	0.849%	1.329%	0.03	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.50	125.15	0.286%	0.006%	0.875%	3.036%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.89	144.41	0.337%	0.036%	1.063%	2.589%	0.34	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.74	105.28	0.432%	0.044%	1.136%		0.42	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.63	122.14	0.400%	-0.251%	1.705%	10.838%	0.71	12.05	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.50	120.80	0.584%	-0.711%	2.833%	24.503%	1.15	22.52	22.26