

# Irish Stock Exchange Daily Bond Index Report

Friday 5 August, 2016

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## Bond Indices Performance

Index	Close Value 05-Aug-2016	Previous Close Value 04-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.04	122.00	0.029%	-0.10%	0.49%	2.83%	22.04%	6.25	6.23	0.36
All Bond Index (Return)	205.41	205.33	0.037%	-0.04%	0.81%	4.87%	105.41%	6.25	6.23	0.36
Under 3 Bond Index (Clean)	91.13	91.14	-0.004%	-0.11%	-0.21%	-2.14%	-8.87%	2.05	2.05	-0.44
Under 3 Bond Index (Return)	143.61	143.60	0.008%	-0.02%	0.21%	0.47%	43.61%	2.05	2.05	-0.44
Under 5 Bond Index (Clean)	104.63	104.63	-0.003%	-0.11%	-0.11%	-1.31%	4.63%	2.80	2.81	-0.37
Under 5 Bond Index (Return)	169.10	169.09	0.008%	-0.02%	0.30%	1.17%	69.10%	2.80	2.81	-0.37
Under 10 Bond Index (Clean)	116.38	116.34	0.040%	-0.03%	0.26%	0.79%	16.38%	4.60	4.60	0.02
Under 10 Bond Index (Return)	191.29	191.20	0.049%	0.04%	0.60%	2.98%	91.29%	4.60	4.60	0.02
5 Plus Bond Index (Clean)	137.69	137.61	0.058%	-0.10%	1.07%	7.48%	37.69%	9.54	9.48	0.57
5 Plus Bond Index (Return)	234.95	234.80	0.064%	-0.05%	1.31%	9.03%	134.95%	9.54	9.48	0.57
10 Plus Bond Index (Clean)	153.56	153.62	-0.038%	-0.51%	1.96%	16.55%	53.56%	16.36	16.21	0.96
10 Plus Bond Index (Return)	273.57	273.66	-0.034%	-0.47%	2.14%	17.70%	173.57%	16.36	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	107.13	4.40	292	111.53	0.00	6,389	6,845	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.90	3.60	292	114.50	0.00	9,256	10,264	10597
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.97	0.58	48	114.55	0.00	7,700	8,776	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.19	4.72	292	124.91	0.00	6,667	8,013	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	1.34	109	119.35	0.00	11,269	13,298	13449
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.32	4.00	292	126.32	0.00	8,252	10,094	10424
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.12	0.31	143	105.43	0.00	5,714	6,006	6024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.66	1.48	138	127.14	0.00	5,480	6,886	6966
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.24	1.30	140	125.55	0.00	7,982	9,917	10021
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.98	2.15	145	145.13	0.00	11,480	16,415	16661
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.68	0.23	82	105.91	0.00	4,750	5,020	5031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.15	0.54	82	122.69	0.00	8,068	9,855	9898
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.39	0.93	169	121.32	0.00	5,730	6,898	6951



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## Bond Index Constituent

Clean Price Performance			Index Price 05-Aug-2016	Previous Index Price 04-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	107.13	107.14	-0.011%	-0.132%	-0.434%	-2.808%	-0.45	1.14	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.90	110.89	0.005%	-0.123%	-0.215%	-1.734%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.97	113.98	-0.008%	-0.068%	-0.031%	-1.099%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.19	120.20	-0.003%	-0.116%	-0.079%	-1.588%	-0.38	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	117.99	0.012%	-0.113%	0.027%	-0.542%	-0.34	3.46	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.32	122.34	-0.019%	-0.084%	-0.064%	-0.423%	-0.29	3.79	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.12	105.09	0.031%	-0.064%	0.351%	2.867%	-0.11	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.66	125.58	0.061%	0.029%	0.618%	2.726%	0.02	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.24	124.21	0.028%	-0.011%	0.646%	4.298%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.98	142.76	0.153%	0.127%	0.864%	4.441%	0.32	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.68	105.52	0.159%	0.188%	1.207%		0.41	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.15	122.10	0.043%	-0.241%	1.561%	11.934%	0.71	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.39	120.58	-0.155%	-0.897%	2.528%	25.595%	1.16	22.51	22.26

Return Price Performance			Index Price 05-Aug-2016	Previous Index Price 04-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	111.53	0.003%	-0.033%	0.067%	0.171%	-0.45	1.14	1.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.50	114.48	0.015%	-0.045%	0.179%	0.643%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.55	114.54	0.003%	0.007%	0.350%	-2.594%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.91	124.90	0.010%	-0.022%	0.391%	1.284%	-0.38	2.91	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	119.33	0.022%	-0.039%	0.400%	-2.025%	-0.34	3.46	3.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.32	126.33	-0.007%	-0.006%	0.330%	1.991%	-0.29	3.79	3.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.43	105.40	0.033%	-0.049%	0.425%	2.534%	-0.11	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.14	127.05	0.069%	0.088%	0.918%	1.399%	0.02	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.55	125.50	0.035%	0.041%	0.911%	3.072%	0.19	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.13	144.89	0.161%	0.197%	1.226%	2.754%	0.32	7.27	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.91	105.74	0.162%	0.206%	1.300%		0.41	9.35	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.69	122.63	0.048%	-0.203%	1.754%	10.891%	0.71	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.32	121.50	-0.150%	-0.860%	2.679%	24.316%	1.16	22.51	22.26