

Irish Stock Exchange Daily Bond Index Report

Monday 8 August, 2016

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Bond Indices Performance

Index	Close Value 08-Aug-2016	Previous Close Value 05-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.99	122.04	-0.036%	-0.14%	0.46%	2.79%	21.99%	6.24	6.21	0.37
All Bond Index (Return)	205.39	205.41	-0.009%	-0.05%	0.80%	4.86%	105.39%	6.24	6.21	0.37
Under 3 Bond Index (Clean)	91.11	91.13	-0.025%	-0.13%	-0.24%	-2.16%	-8.89%	2.04	2.05	-0.44
Under 3 Bond Index (Return)	143.62	143.61	0.010%	-0.01%	0.22%	0.48%	43.62%	2.04	2.05	-0.44
Under 5 Bond Index (Clean)	104.65	104.63	0.015%	-0.09%	-0.10%	-1.30%	4.65%	2.80	2.81	-0.38
Under 5 Bond Index (Return)	169.18	169.10	0.048%	0.02%	0.35%	1.22%	69.18%	2.80	2.81	-0.38
Under 10 Bond Index (Clean)	116.42	116.38	0.032%	0.00%	0.29%	0.82%	16.42%	4.60	4.60	0.01
Under 10 Bond Index (Return)	191.41	191.29	0.060%	0.10%	0.66%	3.05%	91.41%	4.60	4.60	0.01
5 Plus Bond Index (Clean)	137.57	137.69	-0.084%	-0.18%	0.99%	7.39%	37.57%	9.52	9.46	0.57
5 Plus Bond Index (Return)	234.80	234.95	-0.063%	-0.11%	1.25%	8.96%	134.80%	9.52	9.46	0.57
10 Plus Bond Index (Clean)	152.87	153.56	-0.447%	-0.96%	1.50%	16.02%	52.87%	16.33	16.17	0.99
10 Plus Bond Index (Return)	272.40	273.57	-0.430%	-0.90%	1.70%	17.20%	172.40%	16.33	16.17	0.99

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	107.11	4.45	295	111.55	0.00	6,389	6,843	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.89	3.64	295	114.53	0.00	9,256	10,264	10600
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.91	0.62	51	114.53	0.00	7,700	8,771	8819
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.16	4.77	295	124.93	0.00	6,667	8,011	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.09	1.38	112	119.47	0.00	11,269	13,307	13463
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.41	4.04	295	126.45	0.00	8,252	10,102	10435
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.26	0.32	146	105.58	0.00	5,714	6,014	6032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.83	1.51	141	127.34	0.00	5,480	6,895	6977
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.38	1.33	143	125.71	0.00	7,982	9,928	10034
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.98	2.19	148	145.17	0.00	11,480	16,414	16666
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.60	0.23	85	105.83	0.00	4,750	5,016	5027
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.88	0.56	85	122.43	0.00	8,068	9,833	9878
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.47	0.94	172	120.41	0.00	5,730	6,845	6899

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Bond Index Constituent

Clean Price Performance			Index Price 08-Aug-2016	Previous Index Price 05-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	107.11	107.13	-0.021%	-0.154%	-0.455%	-2.829%	-0.45	1.14	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.89	110.90	-0.007%	-0.131%	-0.222%	-1.741%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.91	113.97	-0.048%	-0.116%	-0.079%	-1.147%	-0.43	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.16	120.19	-0.025%	-0.141%	-0.104%	-1.613%	-0.37	2.90	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	118.09	118.01	0.070%	-0.042%	0.097%	-0.472%	-0.36	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.41	122.32	0.076%	-0.008%	0.012%	-0.348%	-0.31	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.26	105.12	0.132%	0.068%	0.484%	3.003%	-0.14	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.83	125.66	0.134%	0.163%	0.753%	2.864%	-0.01	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.38	124.24	0.109%	0.097%	0.756%	4.411%	0.17	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.98	142.98	-0.001%	0.126%	0.863%	4.440%	0.32	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.60	105.68	-0.079%	0.109%	1.127%		0.41	9.34	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.88	122.15	-0.223%	-0.464%	1.334%	11.684%	0.72	12.04	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.47	120.39	-0.767%	-1.657%	1.742%	24.632%	1.19	22.48	22.22

Return Price Performance			Index Price 08-Aug-2016	Previous Index Price 05-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	111.55	111.53	0.020%	-0.013%	0.087%	0.190%	-0.45	1.14	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.53	114.50	0.025%	-0.019%	0.205%	0.668%	-0.44	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	114.55	-0.017%	-0.010%	0.333%	-2.611%	-0.43	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.93	124.91	0.014%	-0.007%	0.406%	1.299%	-0.37	2.90	2.92
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	119.35	0.101%	0.061%	0.501%	-1.927%	-0.36	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.45	126.32	0.106%	0.101%	0.436%	2.099%	-0.31	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.58	105.43	0.138%	0.089%	0.564%	2.676%	-0.14	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.34	127.14	0.157%	0.246%	1.077%	1.558%	-0.01	5.97	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.71	125.55	0.130%	0.171%	1.042%	3.206%	0.17	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.17	145.13	0.030%	0.226%	1.256%	2.785%	0.32	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.83	105.91	-0.071%	0.135%	1.228%		0.41	9.34	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.43	122.69	-0.206%	-0.408%	1.544%	10.663%	0.72	12.04	11.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.41	121.32	-0.748%	-1.601%	1.911%	23.387%	1.19	22.48	22.22