

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 August, 2016

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Bond Indices Performance

Index	Close Value 09-Aug-2016	Previous Close Value 08-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.26	121.99	0.220%	0.08%	0.68%	3.02%	22.26%	6.25	6.23	0.33
All Bond Index (Return)	205.85	205.39	0.225%	0.18%	1.03%	5.10%	105.85%	6.25	6.23	0.33
Under 3 Bond Index (Clean)	91.11	91.11	0.001%	-0.13%	-0.24%	-2.16%	-8.89%	2.04	2.05	-0.44
Under 3 Bond Index (Return)	143.64	143.62	0.013%	0.00%	0.23%	0.49%	43.64%	2.04	2.05	-0.44
Under 5 Bond Index (Clean)	104.68	104.65	0.035%	-0.05%	-0.06%	-1.26%	4.68%	2.80	2.81	-0.39
Under 5 Bond Index (Return)	169.26	169.18	0.046%	0.07%	0.39%	1.27%	69.26%	2.80	2.81	-0.39
Under 10 Bond Index (Clean)	116.57	116.42	0.133%	0.13%	0.43%	0.95%	16.57%	4.60	4.60	-0.02
Under 10 Bond Index (Return)	191.68	191.41	0.140%	0.24%	0.80%	3.19%	91.68%	4.60	4.60	-0.02
5 Plus Bond Index (Clean)	138.11	137.57	0.393%	0.21%	1.39%	7.81%	38.11%	9.53	9.48	0.53
5 Plus Bond Index (Return)	235.73	234.80	0.396%	0.28%	1.65%	9.39%	135.73%	9.53	9.48	0.53
10 Plus Bond Index (Clean)	154.01	152.87	0.748%	-0.22%	2.26%	16.89%	54.01%	16.36	16.21	0.94
10 Plus Bond Index (Return)	274.44	272.40	0.749%	-0.16%	2.46%	18.08%	174.44%	16.36	16.21	0.94

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	107.07	4.46	296	111.53	0.00	6,339	6,841	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.89	3.65	296	114.54	0.00	9,231	10,263	10601
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.95	0.63	52	114.58	0.00	7,700	8,774	8823
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.26	4.79	296	125.04	0.00	6,667	8,017	8336
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.16	1.39	113	119.55	0.00	11,269	13,315	13472
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.49	4.06	296	126.55	0.00	8,202	10,108	10442
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.43	0.32	147	105.76	0.00	5,714	6,024	6043
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.08	1.52	142	127.60	0.00	5,480	6,909	6992
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.73	1.34	144	126.07	0.00	7,982	9,956	10063
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.36	2.20	149	145.56	0.00	11,480	16,458	16711
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.99	0.24	86	106.23	0.00	4,750	5,035	5046
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.56	0.57	86	123.13	0.00	8,068	9,888	9934
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.68	0.95	173	121.63	0.00	5,805	6,914	6969

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Bond Index Constituent

Clean Price Performance			Index Price 09-Aug-2016	Previous Index Price 08-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	107.07	107.11	-0.037%	-0.191%	-0.493%	-2.865%	-0.43	1.14	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.89	110.89	-0.002%	-0.132%	-0.224%	-1.743%	-0.45	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.95	113.91	0.035%	-0.081%	-0.044%	-1.113%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.26	120.16	0.077%	-0.065%	-0.027%	-1.538%	-0.40	2.90	2.91
IE0034074488	3407448	4.5 Treas Bnd 2020	118.16	118.09	0.058%	0.015%	0.155%	-0.415%	-0.38	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.49	122.41	0.063%	0.055%	0.075%	-0.285%	-0.33	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.43	105.26	0.167%	0.236%	0.652%	3.176%	-0.17	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.08	125.83	0.203%	0.366%	0.957%	3.072%	-0.04	5.96	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.73	124.38	0.283%	0.381%	1.041%	4.707%	0.13	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.36	142.98	0.267%	0.394%	1.132%	4.719%	0.28	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.99	105.60	0.369%	0.479%	1.501%		0.37	9.34	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.56	121.88	0.565%	0.098%	1.907%	12.314%	0.68	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.68	119.47	1.013%	-0.661%	2.772%	25.895%	1.15	22.52	22.26

Return Price Performance			Index Price 09-Aug-2016	Previous Index Price 08-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	111.55	-0.022%	-0.036%	0.065%	0.168%	-0.43	1.14	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.54	114.53	0.009%	-0.010%	0.213%	0.677%	-0.45	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.58	114.53	0.045%	0.036%	0.378%	-2.566%	-0.45	2.74	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.04	124.93	0.087%	0.080%	0.493%	1.387%	-0.40	2.90	2.91
IE0034074488	3407448	4.5 Treas Bnd 2020	119.55	119.47	0.067%	0.128%	0.569%	-1.861%	-0.38	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.55	126.45	0.072%	0.173%	0.508%	2.173%	-0.33	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.76	105.58	0.169%	0.258%	0.733%	2.850%	-0.17	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.60	127.34	0.208%	0.454%	1.288%	1.770%	-0.04	5.96	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.07	125.71	0.287%	0.458%	1.332%	3.502%	0.13	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.56	145.17	0.273%	0.500%	1.532%	3.065%	0.28	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.23	105.83	0.371%	0.507%	1.604%		0.37	9.34	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.13	122.43	0.567%	0.156%	2.120%	11.290%	0.68	12.04	11.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.63	120.41	1.010%	-0.607%	2.940%	24.633%	1.15	22.52	22.26