

# Irish Stock Exchange Daily Bond Index Report

Wednesday 10 August, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 10-Aug-2016	Previous Close Value 09-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.50	122.26	0.191%	0.27%	0.87%	3.21%	22.50%	6.31	6.26	0.31
All Bond Index (Return)	206.39	205.85	0.262%	0.44%	1.29%	5.37%	106.39%	6.31	6.26	0.31
Under 3 Bond Index (Clean)	91.12	91.11	0.009%	-0.12%	-0.23%	-2.16%	-8.88%	2.04	2.05	-0.46
Under 3 Bond Index (Return)	143.67	143.64	0.020%	0.02%	0.25%	0.51%	43.67%	2.04	2.05	-0.46
Under 5 Bond Index (Clean)	104.73	104.68	0.046%	-0.01%	-0.01%	-1.22%	4.73%	2.80	2.81	-0.41
Under 5 Bond Index (Return)	169.36	169.26	0.056%	0.13%	0.45%	1.32%	69.36%	2.80	2.81	-0.41
Under 10 Bond Index (Clean)	116.72	116.57	0.127%	0.26%	0.55%	1.08%	16.72%	4.60	4.61	-0.05
Under 10 Bond Index (Return)	192.00	191.68	0.168%	0.40%	0.97%	3.36%	92.00%	4.60	4.61	-0.05
5 Plus Bond Index (Clean)	138.57	138.11	0.328%	0.54%	1.72%	8.16%	38.57%	9.63	9.52	0.50
5 Plus Bond Index (Return)	236.81	235.73	0.458%	0.74%	2.11%	9.89%	136.81%	9.63	9.52	0.50
10 Plus Bond Index (Clean)	154.91	154.01	0.580%	0.36%	2.86%	17.57%	54.91%	16.63	16.27	0.91
10 Plus Bond Index (Return)	276.73	274.44	0.836%	0.68%	3.31%	19.06%	176.73%	16.63	16.27	0.91

## 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	107.03	4.48	297	111.50	0.00	6,339	6,785	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.91	3.66	297	114.58	0.00	9,231	10,238	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.99	0.64	53	114.62	0.00	7,700	8,777	8826
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.30	4.80	297	125.10	0.00	6,667	8,020	8340
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	1.41	114	119.66	0.00	11,269	13,326	13484
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.62	4.07	297	126.68	0.00	8,202	10,057	10391
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.69	0.32	148	106.01	0.00	5,714	6,039	6057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.29	1.53	143	127.90	0.00	5,480	6,920	7008
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.99	1.35	145	126.45	0.00	7,982	9,977	10093
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.71	2.22	150	146.06	0.00	11,480	16,498	16769
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.32	0.24	87	106.69	0.00	4,750	5,050	5068
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	123.09	0.57	87	123.88	0.00	8,068	9,930	9995
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.64	0.95	174	123.03	0.00	5,830	7,061	7141



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Aug-2016	Previous Index Price 09-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	107.03	107.07	-0.037%	-0.228%	-0.530%	-2.901%	-0.41	1.13	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.91	110.89	0.023%	-0.110%	-0.202%	-1.721%	-0.46	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.99	113.95	0.028%	-0.053%	-0.016%	-1.085%	-0.46	2.73	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.30	120.26	0.037%	-0.027%	0.010%	-1.501%	-0.42	2.90	2.91
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.16	0.080%	0.096%	0.236%	-0.335%	-0.41	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.62	122.49	0.102%	0.157%	0.177%	-0.183%	-0.36	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.69	105.43	0.239%	0.475%	0.893%	3.422%	-0.21	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.29	126.08	0.167%	0.533%	1.125%	3.244%	-0.07	5.96	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.99	124.73	0.211%	0.592%	1.254%	4.928%	0.10	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.71	143.36	0.244%	0.639%	1.379%	4.974%	0.25	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.32	105.99	0.311%	0.792%	1.817%		0.34	9.34	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.09	122.56	0.426%	0.524%	2.341%	12.793%	0.64	12.40	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.64	120.68	0.798%	0.132%	3.592%	26.899%	1.11	22.54	22.29

Return Price Performance			Index Price 10-Aug-2016	Previous Index Price 09-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	111.50	111.53	-0.022%	-0.058%	0.042%	0.146%	-0.41	1.13	1.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.58	114.54	0.033%	0.023%	0.247%	0.710%	-0.46	2.07	2.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.62	114.58	0.038%	0.074%	0.417%	-2.529%	-0.46	2.73	2.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.10	125.04	0.049%	0.129%	0.542%	1.437%	-0.42	2.90	2.91
IE0034074488	3407448	4.5 Treas Bnd 2020	119.66	119.55	0.090%	0.218%	0.659%	-1.773%	-0.41	3.46	3.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.68	126.55	0.109%	0.282%	0.618%	2.284%	-0.36	3.79	3.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.01	105.76	0.240%	0.499%	0.975%	3.097%	-0.21	5.48	5.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.90	127.60	0.237%	0.693%	1.528%	2.011%	-0.07	5.96	5.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.45	126.07	0.300%	0.759%	1.636%	3.813%	0.10	6.85	6.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.06	145.56	0.343%	0.845%	1.880%	3.419%	0.25	7.26	7.24
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.69	106.23	0.440%	0.949%	2.051%		0.34	9.34	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.88	123.13	0.612%	0.770%	2.745%	11.972%	0.64	12.40	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	123.03	121.63	1.151%	0.537%	4.125%	26.067%	1.11	22.54	22.29