

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 August, 2016

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Bond Indices Performance

Index	Close Value 17-Aug-2016	Previous Close Value 16-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.09	122.24	-0.118%	-0.06%	0.54%	2.87%	22.09%	6.26	6.24	0.35
All Bond Index (Return)	205.72	205.94	-0.107%	0.11%	0.96%	5.03%	105.72%	6.26	6.24	0.35
Under 3 Bond Index (Clean)	90.90	90.93	-0.034%	-0.36%	-0.46%	-2.39%	-9.10%	2.02	2.03	-0.39
Under 3 Bond Index (Return)	143.45	143.48	-0.022%	-0.13%	0.10%	0.36%	43.45%	2.02	2.03	-0.39
Under 5 Bond Index (Clean)	104.49	104.53	-0.041%	-0.24%	-0.25%	-1.45%	4.49%	2.78	2.79	-0.36
Under 5 Bond Index (Return)	169.11	169.15	-0.028%	-0.02%	0.30%	1.17%	69.11%	2.78	2.79	-0.36
Under 10 Bond Index (Clean)	116.37	116.47	-0.087%	-0.04%	0.25%	0.78%	16.37%	4.58	4.58	0.00
Under 10 Bond Index (Return)	191.49	191.64	-0.076%	0.14%	0.71%	3.09%	91.49%	4.58	4.58	0.00
5 Plus Bond Index (Clean)	137.99	138.25	-0.190%	0.12%	1.29%	7.71%	37.99%	9.56	9.51	0.54
5 Plus Bond Index (Return)	235.64	236.07	-0.182%	0.25%	1.61%	9.35%	135.64%	9.56	9.51	0.54
10 Plus Bond Index (Clean)	154.15	154.62	-0.304%	-0.13%	2.35%	16.99%	54.15%	16.41	16.26	0.94
10 Plus Bond Index (Return)	274.78	275.60	-0.297%	-0.03%	2.59%	18.22%	174.78%	16.41	16.26	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	106.88	4.58	304	111.46	0.00	6,339	6,775	7065
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.59	3.75	304	114.34	0.00	9,231	10,208	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.71	0.72	60	114.43	0.00	7,700	8,756	8811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.04	4.91	304	124.95	0.00	6,667	8,002	8330
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.97	1.49	121	119.46	0.00	11,269	13,293	13461
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.33	4.16	304	126.50	0.00	8,202	10,034	10375
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.44	0.34	155	105.78	0.00	5,714	6,024	6044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.94	1.60	150	127.55	0.00	5,480	6,901	6989
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.56	1.42	152	125.98	0.00	7,982	9,942	10055
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.02	2.32	157	145.34	0.00	11,390	16,290	16555
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.77	0.26	94	106.03	0.00	4,750	5,024	5036
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.60	0.62	94	123.22	0.00	8,068	9,891	9941
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.88	0.99	181	121.87	0.00	5,880	7,107	7165

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Bond Index Constituent

Clean Price Performance			Index Price 17-Aug-2016	Previous Index Price 16-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	106.88	106.89	-0.014%	-0.368%	-0.669%	-3.037%	-0.38	1.12	1.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.63	-0.036%	-0.403%	-0.494%	-2.009%	-0.36	2.05	2.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.71	113.76	-0.047%	-0.294%	-0.257%	-1.323%	-0.41	2.71	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.04	120.09	-0.043%	-0.245%	-0.208%	-1.715%	-0.38	2.88	2.89
IE0034074488	3407448	4.5 Treas Bnd 2020	117.97	118.03	-0.055%	-0.148%	-0.008%	-0.577%	-0.36	3.44	3.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.33	122.38	-0.038%	-0.074%	-0.053%	-0.413%	-0.32	3.77	3.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.44	105.49	-0.047%	0.241%	0.657%	3.180%	-0.17	5.46	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.94	126.03	-0.069%	0.255%	0.845%	2.958%	-0.04	5.94	5.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.56	124.72	-0.131%	0.244%	0.903%	4.564%	0.14	6.83	6.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.02	143.30	-0.194%	0.153%	0.890%	4.468%	0.30	7.24	7.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.77	106.03	-0.245%	0.268%	1.288%		0.40	9.32	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.60	122.91	-0.249%	0.130%	1.939%	12.350%	0.67	12.02	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.88	121.34	-0.381%	-0.498%	2.941%	26.101%	1.14	22.50	22.25

Return Price Performance			Index Price 17-Aug-2016	Previous Index Price 16-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	111.46	111.46	0.000%	-0.098%	0.003%	0.106%	-0.38	1.12	1.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.34	114.36	-0.024%	-0.186%	0.038%	0.500%	-0.36	2.05	2.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.43	114.47	-0.036%	-0.093%	0.250%	-2.691%	-0.41	2.71	2.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.95	124.99	-0.029%	0.010%	0.423%	1.316%	-0.38	2.88	2.89
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.51	-0.044%	0.049%	0.490%	-1.938%	-0.36	3.44	3.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.50	126.53	-0.027%	0.135%	0.470%	2.134%	-0.32	3.77	3.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.78	105.83	-0.045%	0.280%	0.755%	2.872%	-0.17	5.46	5.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.55	127.62	-0.060%	0.412%	1.245%	1.727%	-0.04	5.94	5.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.98	126.13	-0.122%	0.382%	1.255%	3.424%	0.14	6.83	6.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.34	145.60	-0.181%	0.345%	1.375%	2.907%	0.30	7.24	7.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.03	106.28	-0.242%	0.318%	1.413%		0.40	9.32	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.22	123.52	-0.243%	0.231%	2.196%	11.373%	0.67	12.02	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.87	122.33	-0.373%	-0.409%	3.145%	24.881%	1.14	22.50	22.25