

Irish Stock Exchange Daily Bond Index Report



Thursday 18 August, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 18-Aug-2016	Close Value 17-Aug-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.24	122.09	0.119%	0.06%	0.66%	3.00%	22.24%	6.26	6.24	0.33
All Bond Index (Return)	205.98	205.72	0.125%	0.24%	1.09%	5.16%	105.98%	6.26	6.24	0.33
Under 3 Bond Index (Clean)	90.89	90.90	-0.013%	-0.37%	-0.48%	-2.40%	-9.11%	2.01	2.02	-0.40
Under 3 Bond Index (Return)	143.45	143.45	-0.002%	-0.13%	0.10%	0.36%	43.45%	2.01	2.02	-0.40
Under 5 Bond Index (Clean)	104.49	104.49	0.005%	-0.24%	-0.24%	-1.45%	4.49%	2.77	2.78	-0.38
Under 5 Bond Index (Return)	169.13	169.11	0.016%	-0.01%	0.32%	1.19%	69.13%	2.77	2.78	-0.38
Under 10 Bond Index (Clean)	116.43	116.37	0.047%	0.00%	0.30%	0.82%	16.43%	4.57	4.57	-0.02
Under 10 Bond Index (Return)	191.60	191.49	0.055%	0.20%	0.76%	3.15%	91.60%	4.57	4.57	-0.02
5 Plus Bond Index (Clean)	138.30	137.99	0.225%	0.34%	1.52%	7.95%	38.30%	9.57	9.52	0.52
5 Plus Bond Index (Return)	236.18	235.64	0.229%	0.48%	1.84%	9.60%	136.18%	9.57	9.52	0.52
10 Plus Bond Index (Clean)	154.99	154.15	0.546%	0.42%	2.91%	17.63%	54.99%	16.43	16.28	0.91
10 Plus Bond Index (Return)	276.28	274.78	0.547%	0.51%	3.15%	18.87%	176.28%	16.43	16.28	0.91

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	106.85	4.60	305	111.45	0.00	6,339	6,773	7065
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.57	3.76	305	114.33	0.00	9,231	10,207	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.70	0.74	61	114.44	0.00	7,700	8,755	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.03	4.93	305	124.96	0.00	6,667	8,002	8331
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.00	1.50	122	119.50	0.00	11,269	13,297	13466
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.38	4.18	305	126.55	0.00	8,202	10,037	10380
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.50	0.34	156	105.84	0.00	5,714	6,028	6047
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.04	1.61	151	127.65	0.00	5,480	6,906	6995
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.68	1.43	153	126.10	0.00	7,982	9,952	10065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.18	2.34	158	145.52	0.00	11,390	16,309	16575
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.94	0.26	95	106.20	0.00	4,750	5,032	5044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	123.07	0.63	95	123.69	0.00	8,068	9,929	9979
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.82	1.00	182	122.82	0.00	5,880	7,162	7221

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 18-Aug-2016	Previous Index Price 17-Aug-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.85	106.88	-0.023%	-0.392%	-0.692%	-3.060%	-0.40	1.11	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.57	110.59	-0.014%	-0.416%	-0.507%	-2.022%	-0.38	2.04	2.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.70	113.71	-0.006%	-0.300%	-0.263%	-1.329%	-0.42	2.71	2.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.03	120.04	-0.007%	-0.252%	-0.214%	-1.722%	-0.40	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	118.00	117.97	0.025%	-0.123%	0.017%	-0.552%	-0.38	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.38	122.33	0.034%	-0.039%	-0.019%	-0.379%	-0.34	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.50	105.44	0.057%	0.298%	0.714%	3.239%	-0.18	5.45	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.04	125.94	0.075%	0.330%	0.921%	3.035%	-0.05	5.93	5.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.68	124.56	0.095%	0.339%	0.999%	4.663%	0.12	6.82	6.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.18	143.02	0.116%	0.270%	1.007%	4.589%	0.28	7.23	7.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.94	105.77	0.158%	0.427%	1.448%		0.38	9.31	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.07	122.60	0.378%	0.508%	2.324%	12.774%	0.64	12.02	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.82	120.88	0.779%	0.277%	3.743%	27.084%	1.10	22.52	22.27

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 18-Aug-2016	Previous Index Price 17-Aug-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.45	111.46	-0.009%	-0.107%	-0.006%	0.097%	-0.40	1.11	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.34	-0.003%	-0.189%	0.035%	0.498%	-0.38	2.04	2.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.43	0.004%	-0.088%	0.254%	-2.687%	-0.42	2.71	2.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.96	124.95	0.006%	0.016%	0.429%	1.322%	-0.40	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.46	0.035%	0.085%	0.525%	-1.904%	-0.38	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.55	126.50	0.044%	0.179%	0.515%	2.179%	-0.34	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.84	105.78	0.059%	0.338%	0.814%	2.932%	-0.18	5.45	5.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.65	127.55	0.082%	0.494%	1.328%	1.810%	-0.05	5.93	5.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.10	125.98	0.101%	0.484%	1.358%	3.529%	0.12	6.82	6.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.52	145.34	0.125%	0.470%	1.502%	3.035%	0.28	7.23	7.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.20	106.03	0.159%	0.478%	1.574%		0.38	9.31	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.69	123.22	0.381%	0.613%	2.586%	11.798%	0.64	12.02	11.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.82	121.87	0.777%	0.364%	3.947%	25.851%	1.10	22.52	22.27