

# Irish Stock Exchange Daily Bond Index Report

Friday 19 August, 2016

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## Bond Indices Performance

Index	Close Value 19-Aug-2016	Previous Close Value 18-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.98	122.24	-0.208%	-0.15%	0.45%	2.78%	21.98%	6.25	6.23	0.36
All Bond Index (Return)	205.58	205.98	-0.195%	0.04%	0.89%	4.96%	105.58%	6.25	6.23	0.36
Under 3 Bond Index (Clean)	90.87	90.89	-0.024%	-0.40%	-0.50%	-2.42%	-9.13%	2.01	2.02	-0.39
Under 3 Bond Index (Return)	143.43	143.45	-0.013%	-0.15%	0.08%	0.35%	43.43%	2.01	2.02	-0.39
Under 5 Bond Index (Clean)	104.44	104.49	-0.046%	-0.28%	-0.29%	-1.49%	4.44%	2.77	2.78	-0.37
Under 5 Bond Index (Return)	169.08	169.13	-0.034%	-0.04%	0.28%	1.16%	69.08%	2.77	2.78	-0.37
Under 10 Bond Index (Clean)	116.26	116.43	-0.146%	-0.14%	0.15%	0.68%	16.26%	4.56	4.56	0.01
Under 10 Bond Index (Return)	191.34	191.60	-0.134%	0.06%	0.63%	3.01%	91.34%	4.56	4.56	0.01
5 Plus Bond Index (Clean)	137.80	138.30	-0.357%	-0.01%	1.16%	7.57%	37.80%	9.55	9.50	0.56
5 Plus Bond Index (Return)	235.36	236.18	-0.348%	0.13%	1.49%	9.22%	135.36%	9.55	9.50	0.56
10 Plus Bond Index (Clean)	154.10	154.99	-0.573%	-0.16%	2.32%	16.96%	54.10%	16.41	16.26	0.94
10 Plus Bond Index (Return)	274.72	276.28	-0.565%	-0.06%	2.57%	18.20%	174.72%	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	106.83	4.61	306	111.44	0.00	6,339	6,772	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.57	3.77	306	114.34	0.00	9,231	10,206	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.65	0.75	62	114.39	0.00	7,700	8,751	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.97	4.95	306	124.91	0.00	6,667	7,998	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.92	1.52	123	119.44	0.00	11,269	13,288	13459
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	4.19	306	126.48	0.00	8,202	10,030	10373
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.37	0.34	157	105.71	0.00	5,714	6,020	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.78	1.62	152	127.41	0.00	5,480	6,892	6981
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.31	1.44	154	125.75	0.00	7,982	9,922	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.73	2.35	159	145.08	0.00	11,390	16,257	16525
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.54	0.26	96	105.80	0.00	4,750	5,013	5026
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.41	0.63	96	123.04	0.00	8,068	9,876	9927
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.05	1.00	183	122.06	0.00	5,885	7,117	7176



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Aug-2016	Previous Index Price 18-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	106.83	106.85	-0.019%	-0.410%	-0.711%	-3.078%	-0.40	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.57	110.57	-0.007%	-0.423%	-0.515%	-2.029%	-0.38	2.04	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.65	113.70	-0.049%	-0.349%	-0.312%	-1.378%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.97	120.03	-0.052%	-0.303%	-0.266%	-1.773%	-0.38	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	117.92	118.00	-0.064%	-0.186%	-0.047%	-0.615%	-0.37	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	122.38	-0.075%	-0.114%	-0.094%	-0.453%	-0.32	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.37	105.50	-0.126%	0.171%	0.587%	3.109%	-0.16	5.45	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.78	126.04	-0.202%	0.127%	0.717%	2.827%	-0.02	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.31	124.68	-0.295%	0.043%	0.701%	4.354%	0.17	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.73	143.18	-0.316%	-0.048%	0.688%	4.259%	0.33	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.54	105.94	-0.373%	0.052%	1.070%		0.42	9.31	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.41	123.07	-0.532%	-0.027%	1.779%	12.174%	0.68	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.05	121.82	-0.630%	-0.354%	3.090%	26.284%	1.13	22.49	22.24

Return Price Performance			Index Price 19-Aug-2016	Previous Index Price 18-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	111.44	111.45	-0.004%	-0.111%	-0.011%	0.093%	-0.40	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.34	114.33	0.004%	-0.184%	0.039%	0.502%	-0.38	2.04	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.39	114.44	-0.038%	-0.127%	0.216%	-2.725%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.91	124.96	-0.037%	-0.021%	0.392%	1.285%	-0.38	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.44	119.50	-0.053%	0.032%	0.472%	-1.955%	-0.37	3.43	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.48	126.55	-0.062%	0.117%	0.453%	2.116%	-0.32	3.76	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.84	-0.124%	0.214%	0.690%	2.805%	-0.16	5.45	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.41	127.65	-0.191%	0.302%	1.134%	1.616%	-0.02	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.75	126.10	-0.284%	0.198%	1.070%	3.235%	0.17	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.08	145.52	-0.302%	0.167%	1.196%	2.724%	0.33	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.80	106.20	-0.369%	0.107%	1.199%		0.42	9.31	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.04	123.69	-0.525%	0.085%	2.048%	11.211%	0.68	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.06	122.82	-0.620%	-0.257%	3.302%	25.071%	1.13	22.49	22.24