

# Irish Stock Exchange Daily Bond Index Report

Monday 22 August, 2016

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## Bond Indices Performance

Index	Close Value 22-Aug-2016	Previous Close Value 19-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.07	121.98	0.071%	-0.08%	0.52%	2.85%	22.07%	6.25	6.23	0.35
All Bond Index (Return)	205.77	205.58	0.097%	0.14%	0.99%	5.06%	105.77%	6.25	6.23	0.35
Under 3 Bond Index (Clean)	90.89	90.87	0.020%	-0.38%	-0.48%	-2.40%	-9.11%	2.01	2.01	-0.41
Under 3 Bond Index (Return)	143.51	143.43	0.054%	-0.09%	0.14%	0.40%	43.51%	2.01	2.01	-0.41
Under 5 Bond Index (Clean)	104.47	104.44	0.025%	-0.26%	-0.27%	-1.47%	4.47%	2.76	2.77	-0.38
Under 5 Bond Index (Return)	169.17	169.08	0.058%	0.02%	0.34%	1.21%	69.17%	2.76	2.77	-0.38
Under 10 Bond Index (Clean)	116.31	116.26	0.048%	-0.09%	0.20%	0.73%	16.31%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.49	191.34	0.076%	0.14%	0.71%	3.09%	91.49%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	137.96	137.80	0.115%	0.10%	1.27%	7.69%	37.96%	9.56	9.51	0.54
5 Plus Bond Index (Return)	235.68	235.36	0.133%	0.26%	1.62%	9.36%	135.68%	9.56	9.51	0.54
10 Plus Bond Index (Clean)	154.43	154.10	0.211%	0.05%	2.54%	17.20%	54.43%	16.42	16.27	0.93
10 Plus Bond Index (Return)	275.34	274.72	0.224%	0.17%	2.80%	18.46%	175.34%	16.42	16.27	0.93

## 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	4.66	309	111.48	0.00	6,339	6,772	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.59	3.81	309	114.40	0.00	9,231	10,208	10560
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.68	0.78	65	114.47	0.00	7,700	8,754	8814
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.98	5.00	309	124.98	0.00	6,667	7,999	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.95	1.55	126	119.50	0.00	11,269	13,292	13467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.34	4.23	309	126.57	0.00	8,202	10,034	10382
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.42	0.35	160	105.77	0.00	5,714	6,023	6043
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.85	1.66	155	127.51	0.00	5,480	6,896	6987
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.36	1.46	157	125.82	0.00	7,982	9,926	10043
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.87	2.40	162	145.26	0.00	11,390	16,273	16546
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.71	0.27	99	105.98	0.00	4,750	5,021	5034
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.57	0.65	99	123.22	0.00	8,068	9,889	9941
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.45	1.02	186	122.46	0.00	5,885	7,146	7206



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2016	Previous Index Price 19-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	106.83	-0.005%	-0.415%	-0.716%	-3.083%	-0.41	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.59	110.57	0.025%	-0.398%	-0.489%	-2.004%	-0.40	2.03	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.68	113.65	0.032%	-0.317%	-0.281%	-1.347%	-0.42	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.98	119.97	0.013%	-0.291%	-0.254%	-1.760%	-0.39	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	117.95	117.92	0.025%	-0.161%	-0.021%	-0.590%	-0.38	3.42	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.34	122.28	0.047%	-0.068%	-0.047%	-0.407%	-0.34	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.42	105.37	0.049%	0.221%	0.637%	3.160%	-0.17	5.44	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.85	125.78	0.053%	0.181%	0.770%	2.882%	-0.03	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.36	124.31	0.040%	0.083%	0.741%	4.396%	0.16	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.87	142.73	0.095%	0.047%	0.783%	4.357%	0.31	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.71	105.54	0.164%	0.216%	1.235%		0.40	9.30	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.57	122.41	0.129%	0.102%	1.911%	12.319%	0.67	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.45	121.05	0.324%	-0.031%	3.423%	26.693%	1.12	22.50	22.25

Return Price Performance			Index Price 22-Aug-2016	Previous Index Price 19-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	111.48	111.44	0.036%	-0.075%	0.025%	0.128%	-0.41	1.10	1.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	114.34	0.057%	-0.127%	0.096%	0.559%	-0.40	2.03	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.39	0.064%	-0.063%	0.279%	-2.662%	-0.42	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	124.91	0.051%	0.030%	0.444%	1.337%	-0.39	2.87	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.44	0.056%	0.088%	0.528%	-1.900%	-0.38	3.42	3.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.57	126.48	0.077%	0.195%	0.531%	2.195%	-0.34	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.77	105.71	0.056%	0.270%	0.746%	2.862%	-0.17	5.44	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.51	127.41	0.078%	0.380%	1.213%	1.695%	-0.03	5.93	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.82	125.75	0.061%	0.260%	1.132%	3.298%	0.16	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.26	145.08	0.124%	0.291%	1.321%	2.851%	0.31	7.23	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.98	105.80	0.171%	0.278%	1.373%		0.40	9.30	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.22	123.04	0.145%	0.230%	2.195%	11.372%	0.67	12.01	11.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.46	122.06	0.334%	0.076%	3.648%	25.490%	1.12	22.50	22.25