

Irish Stock Exchange Daily Bond Index Report

Tuesday 23 August, 2016

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Bond Indices Performance

Index	Close Value 23-Aug-2016	Previous Close Value 22-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.05	122.07	-0.018%	-0.09%	0.50%	2.84%	22.05%	6.25	6.23	0.35
All Bond Index (Return)	205.76	205.77	-0.009%	0.13%	0.98%	5.05%	105.76%	6.25	6.23	0.35
Under 3 Bond Index (Clean)	90.87	90.89	-0.022%	-0.40%	-0.50%	-2.42%	-9.13%	2.00	2.01	-0.40
Under 3 Bond Index (Return)	143.49	143.51	-0.010%	-0.10%	0.13%	0.39%	43.49%	2.00	2.01	-0.40
Under 5 Bond Index (Clean)	104.45	104.47	-0.015%	-0.27%	-0.28%	-1.48%	4.45%	2.76	2.77	-0.38
Under 5 Bond Index (Return)	169.17	169.17	-0.004%	0.01%	0.34%	1.21%	69.17%	2.76	2.77	-0.38
Under 10 Bond Index (Clean)	116.28	116.31	-0.023%	-0.12%	0.18%	0.70%	16.28%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.46	191.49	-0.013%	0.12%	0.69%	3.08%	91.46%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	137.93	137.96	-0.020%	0.08%	1.25%	7.67%	37.93%	9.56	9.50	0.55
5 Plus Bond Index (Return)	235.65	235.68	-0.014%	0.25%	1.61%	9.35%	135.65%	9.56	9.50	0.55
10 Plus Bond Index (Clean)	154.44	154.43	0.012%	0.06%	2.55%	17.22%	54.44%	16.42	16.27	0.93
10 Plus Bond Index (Return)	275.39	275.34	0.017%	0.19%	2.81%	18.48%	175.39%	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	106.80	4.67	310	111.47	0.00	6,339	6,770	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.58	3.82	310	114.40	0.00	9,231	10,207	10560
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.65	0.80	66	114.45	0.00	7,700	8,751	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.97	5.01	310	124.98	0.00	6,667	7,998	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.94	1.57	127	119.50	0.00	11,269	13,290	13467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.33	4.25	310	126.58	0.00	8,202	10,033	10382
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.43	0.35	161	105.78	0.00	5,714	6,024	6044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.83	1.67	156	127.50	0.00	5,480	6,895	6986
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.31	1.47	158	125.79	0.00	7,982	9,923	10040
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.80	2.41	163	145.21	0.00	11,390	16,265	16540
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.65	0.27	100	105.92	0.00	4,750	5,018	5031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.57	0.66	100	123.23	0.00	8,068	9,889	9942
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.48	1.03	187	122.50	0.00	5,885	7,148	7209

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Bond Index Constituent

Clean Price Performance			Index Price 23-Aug-2016	Previous Index Price 22-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	106.80	106.83	-0.025%	-0.440%	-0.741%	-3.107%	-0.40	1.10	1.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.58	110.59	-0.014%	-0.412%	-0.503%	-2.018%	-0.39	2.03	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.65	113.68	-0.029%	-0.346%	-0.310%	-1.375%	-0.41	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.97	119.98	-0.011%	-0.302%	-0.264%	-1.771%	-0.39	2.86	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	117.94	117.95	-0.010%	-0.171%	-0.031%	-0.600%	-0.38	3.42	3.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.33	122.34	-0.008%	-0.076%	-0.056%	-0.415%	-0.34	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.43	105.42	0.008%	0.228%	0.644%	3.168%	-0.17	5.44	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.83	125.85	-0.014%	0.167%	0.757%	2.868%	-0.03	5.92	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.31	124.36	-0.038%	0.045%	0.703%	4.357%	0.16	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.80	142.87	-0.045%	0.001%	0.737%	4.310%	0.32	7.22	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.65	105.71	-0.060%	0.156%	1.175%		0.41	9.30	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.57	122.57	0.002%	0.104%	1.912%	12.321%	0.67	12.00	11.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.48	121.45	0.026%	-0.005%	3.451%	26.726%	1.12	22.50	22.25

Return Price Performance			Index Price 23-Aug-2016	Previous Index Price 22-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	111.47	111.48	-0.011%	-0.086%	0.014%	0.118%	-0.40	1.10	1.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	114.40	-0.003%	-0.130%	0.094%	0.556%	-0.39	2.03	2.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.47	-0.018%	-0.081%	0.261%	-2.680%	-0.41	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	124.98	0.002%	0.033%	0.446%	1.340%	-0.39	2.86	2.88
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.50	0.001%	0.089%	0.529%	-1.900%	-0.38	3.42	3.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.58	126.57	0.003%	0.198%	0.534%	2.199%	-0.34	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.78	105.77	0.009%	0.280%	0.755%	2.872%	-0.17	5.44	5.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.50	127.51	-0.005%	0.376%	1.208%	1.690%	-0.03	5.92	5.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.79	125.82	-0.029%	0.230%	1.102%	3.268%	0.16	6.81	6.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.21	145.26	-0.034%	0.257%	1.286%	2.816%	0.32	7.22	7.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.92	105.98	-0.057%	0.221%	1.315%		0.41	9.30	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.23	123.22	0.007%	0.238%	2.203%	11.380%	0.67	12.00	11.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.50	122.46	0.031%	0.107%	3.680%	25.528%	1.12	22.50	22.25