

# Irish Stock Exchange Daily Bond Index Report

Wednesday 24 August, 2016

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 24-Aug-2016	Previous Close Value 23-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.86	122.05	-0.156%	-0.25%	0.35%	2.68%	21.86%	6.23	6.21	0.37
All Bond Index (Return)	205.46	205.76	-0.144%	-0.01%	0.84%	4.90%	105.46%	6.23	6.21	0.37
Under 3 Bond Index (Clean)	90.84	90.87	-0.028%	-0.43%	-0.53%	-2.45%	-9.16%	2.00	2.01	-0.40
Under 3 Bond Index (Return)	143.47	143.49	-0.015%	-0.12%	0.11%	0.38%	43.47%	2.00	2.01	-0.40
Under 5 Bond Index (Clean)	104.39	104.45	-0.056%	-0.33%	-0.34%	-1.54%	4.39%	2.76	2.77	-0.36
Under 5 Bond Index (Return)	169.09	169.17	-0.044%	-0.03%	0.29%	1.17%	69.09%	2.76	2.77	-0.36
Under 10 Bond Index (Clean)	116.20	116.28	-0.073%	-0.19%	0.10%	0.63%	16.20%	4.56	4.55	0.01
Under 10 Bond Index (Return)	191.34	191.46	-0.062%	0.06%	0.63%	3.01%	91.34%	4.56	4.55	0.01
5 Plus Bond Index (Clean)	137.59	137.93	-0.249%	-0.17%	1.00%	7.40%	37.59%	9.53	9.48	0.57
5 Plus Bond Index (Return)	235.08	235.65	-0.239%	0.01%	1.37%	9.09%	135.08%	9.53	9.48	0.57
10 Plus Bond Index (Clean)	153.45	154.44	-0.646%	-0.58%	1.89%	16.46%	53.45%	16.38	16.22	0.97
10 Plus Bond Index (Return)	273.63	275.39	-0.637%	-0.45%	2.16%	17.73%	173.63%	16.38	16.22	0.97

## 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	106.79	4.69	311	111.48	0.00	6,339	6,770	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.55	3.83	311	114.38	0.00	9,231	10,204	10558
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.60	0.81	67	114.41	0.00	7,700	8,747	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.90	5.03	311	124.93	0.00	6,667	7,993	8328
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.85	1.58	128	119.43	0.00	11,269	13,280	13458
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.20	4.26	311	126.46	0.00	8,202	10,023	10372
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.25	0.36	162	105.61	0.00	5,714	6,014	6034
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.70	1.68	157	127.38	0.00	5,480	6,888	6980
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.35	1.48	159	125.83	0.00	7,982	9,926	10044
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.60	2.43	164	145.03	0.00	11,390	16,243	16519
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.55	0.28	101	105.83	0.00	4,750	5,014	5027
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.10	0.66	101	122.76	0.00	8,068	9,851	9904
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.25	1.03	188	121.28	0.00	5,885	7,076	7137



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Aug-2016	Previous Index Price 23-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	106.79	106.80	-0.007%	-0.447%	-0.748%	-3.115%	-0.40	1.10	1.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.55	110.58	-0.025%	-0.437%	-0.528%	-2.042%	-0.39	2.03	2.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.60	113.65	-0.044%	-0.390%	-0.353%	-1.419%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.90	119.97	-0.058%	-0.360%	-0.323%	-1.828%	-0.38	2.86	2.87
IE0034074488	3407448	4.5 Treas Bnd 2020	117.85	117.94	-0.075%	-0.245%	-0.106%	-0.674%	-0.36	3.42	3.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.20	122.33	-0.106%	-0.182%	-0.162%	-0.521%	-0.31	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.25	105.43	-0.166%	0.062%	0.477%	2.996%	-0.14	5.44	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.70	125.83	-0.106%	0.061%	0.650%	2.759%	-0.01	5.92	5.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.35	124.31	0.030%	0.075%	0.733%	4.388%	0.16	6.81	6.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.60	142.80	-0.140%	-0.139%	0.596%	4.164%	0.33	7.22	7.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.55	105.65	-0.095%	0.062%	1.079%		0.42	9.30	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.10	122.57	-0.383%	-0.280%	1.522%	11.890%	0.70	12.00	11.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.25	121.48	-1.010%	-1.015%	2.406%	25.446%	1.16	22.46	22.20

Return Price Performance			Index Price 24-Aug-2016	Previous Index Price 23-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	111.47	0.007%	-0.080%	0.021%	0.124%	-0.40	1.10	1.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.38	114.40	-0.014%	-0.144%	0.080%	0.543%	-0.39	2.03	2.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.45	-0.033%	-0.115%	0.227%	-2.713%	-0.40	2.70	2.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.93	124.98	-0.043%	-0.010%	0.403%	1.296%	-0.38	2.86	2.87
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.50	-0.064%	0.025%	0.465%	-1.962%	-0.36	3.42	3.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.46	126.58	-0.092%	0.105%	0.441%	2.104%	-0.31	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.61	105.78	-0.163%	0.116%	0.591%	2.704%	-0.14	5.44	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.38	127.50	-0.096%	0.279%	1.111%	1.592%	-0.01	5.92	5.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.83	125.79	0.037%	0.267%	1.139%	3.305%	0.16	6.81	6.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.03	145.21	-0.128%	0.129%	1.157%	2.684%	0.33	7.22	7.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.83	105.92	-0.092%	0.129%	1.222%		0.42	9.30	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.76	123.23	-0.376%	-0.140%	1.818%	10.961%	0.70	12.00	11.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.28	122.50	-0.997%	-0.891%	2.646%	24.276%	1.16	22.46	22.20