

Irish Stock Exchange Daily Bond Index Report

Thursday 25 August, 2016

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Bond Indices Performance

Index	Close Value 25-Aug-2016	Previous Close Value 24-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.73	121.86	-0.108%	-0.36%	0.24%	2.56%	21.73%	6.21	6.19	0.38
All Bond Index (Return)	205.26	205.46	-0.097%	-0.11%	0.74%	4.80%	105.26%	6.21	6.19	0.38
Under 3 Bond Index (Clean)	90.82	90.84	-0.024%	-0.45%	-0.55%	-2.48%	-9.18%	1.99	2.00	-0.40
Under 3 Bond Index (Return)	143.46	143.47	-0.012%	-0.13%	0.10%	0.37%	43.46%	1.99	2.00	-0.40
Under 5 Bond Index (Clean)	104.36	104.39	-0.034%	-0.37%	-0.37%	-1.57%	4.36%	2.75	2.76	-0.36
Under 5 Bond Index (Return)	169.06	169.09	-0.022%	-0.05%	0.27%	1.14%	69.06%	2.75	2.76	-0.36
Under 10 Bond Index (Clean)	116.14	116.20	-0.052%	-0.24%	0.05%	0.58%	16.14%	4.55	4.55	0.02
Under 10 Bond Index (Return)	191.26	191.34	-0.042%	0.02%	0.59%	2.97%	91.26%	4.55	4.55	0.02
5 Plus Bond Index (Clean)	137.35	137.59	-0.177%	-0.35%	0.82%	7.21%	37.35%	9.51	9.46	0.59
5 Plus Bond Index (Return)	234.68	235.08	-0.169%	-0.16%	1.19%	8.90%	134.68%	9.51	9.46	0.59
10 Plus Bond Index (Clean)	152.77	153.45	-0.441%	-1.02%	1.44%	15.95%	52.77%	16.35	16.19	0.99
10 Plus Bond Index (Return)	272.45	273.63	-0.433%	-0.88%	1.72%	17.22%	172.45%	16.35	16.19	0.99

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	106.73	4.70	312	111.43	0.00	6,339	6,766	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.54	3.85	312	114.39	0.00	9,231	10,204	10559
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.58	0.82	68	114.40	0.00	7,700	8,746	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.84	5.04	312	124.88	0.00	6,667	7,989	8325
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.80	1.59	129	119.39	0.00	11,269	13,275	13454
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.15	4.27	312	126.42	0.00	8,202	10,019	10369
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.24	0.36	163	105.60	0.00	5,714	6,013	6034
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.64	1.69	158	127.33	0.00	5,480	6,884	6977
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.27	1.49	160	125.76	0.00	7,982	9,919	10038
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.46	2.44	165	144.90	0.00	11,390	16,227	16505
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.41	0.28	102	105.68	0.00	4,750	5,007	5020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.79	0.67	102	122.46	0.00	8,068	9,826	9880
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.41	1.04	189	120.44	0.00	5,885	7,026	7087

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Bond Index Constituent

Clean Price Performance			Index Price 25-Aug-2016	Previous Index Price 24-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	106.73	106.79	-0.056%	-0.503%	-0.804%	-3.169%	-0.40	1.09	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.54	110.55	-0.006%	-0.443%	-0.534%	-2.049%	-0.40	2.02	2.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.58	113.60	-0.019%	-0.409%	-0.373%	-1.438%	-0.41	2.69	2.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.84	119.90	-0.050%	-0.410%	-0.372%	-1.877%	-0.38	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.80	117.85	-0.040%	-0.285%	-0.146%	-0.714%	-0.36	3.41	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.15	122.20	-0.041%	-0.223%	-0.203%	-0.562%	-0.31	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.24	105.25	-0.010%	0.052%	0.468%	2.987%	-0.14	5.43	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.64	125.70	-0.049%	0.012%	0.601%	2.708%	-0.01	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.27	124.35	-0.068%	0.006%	0.664%	4.317%	0.16	6.80	6.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.46	142.60	-0.098%	-0.237%	0.497%	4.061%	0.34	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.41	105.55	-0.137%	-0.076%	0.940%		0.43	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.79	122.10	-0.254%	-0.533%	1.264%	11.606%	0.72	11.99	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.41	120.25	-0.703%	-1.711%	1.686%	24.564%	1.19	22.43	22.17

Return Price Performance			Index Price 25-Aug-2016	Previous Index Price 24-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	111.43	111.48	-0.041%	-0.120%	-0.020%	0.084%	-0.40	1.09	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.38	0.005%	-0.139%	0.085%	0.548%	-0.40	2.02	2.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.41	-0.008%	-0.123%	0.219%	-2.721%	-0.41	2.69	2.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	124.93	-0.035%	-0.046%	0.367%	1.260%	-0.38	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.43	-0.029%	-0.004%	0.436%	-1.991%	-0.36	3.41	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.42	126.46	-0.029%	0.077%	0.412%	2.075%	-0.31	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.60	105.61	-0.008%	0.108%	0.583%	2.696%	-0.14	5.43	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.33	127.38	-0.040%	0.239%	1.070%	1.551%	-0.01	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.76	125.83	-0.060%	0.206%	1.078%	3.243%	0.16	6.80	6.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.90	145.03	-0.086%	0.042%	1.069%	2.596%	0.34	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.68	105.83	-0.135%	-0.006%	1.086%		0.43	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.46	122.76	-0.247%	-0.386%	1.567%	10.687%	0.72	11.99	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.44	121.28	-0.692%	-1.577%	1.936%	23.417%	1.19	22.43	22.17