

Irish Stock Exchange Daily Bond Index Report

Friday 26 August, 2016

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Bond Indices Performance

Index	Close Value 26-Aug-2016	Previous Close Value 25-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.75	121.73	0.023%	-0.33%	0.26%	2.59%	21.75%	6.22	6.19	0.38
All Bond Index (Return)	205.56	205.26	0.147%	0.04%	0.89%	4.95%	105.56%	6.22	6.19	0.38
Under 3 Bond Index (Clean)	90.81	90.82	-0.006%	-0.45%	-0.56%	-2.48%	-9.19%	1.99	2.00	-0.41
Under 3 Bond Index (Return)	143.47	143.46	0.006%	-0.12%	0.11%	0.37%	43.47%	1.99	2.00	-0.41
Under 5 Bond Index (Clean)	104.37	104.36	0.011%	-0.35%	-0.36%	-1.56%	4.37%	2.75	2.76	-0.37
Under 5 Bond Index (Return)	169.09	169.06	0.022%	-0.03%	0.29%	1.17%	69.09%	2.75	2.76	-0.37
Under 10 Bond Index (Clean)	116.17	116.14	0.029%	-0.21%	0.08%	0.61%	16.17%	4.55	4.55	0.01
Under 10 Bond Index (Return)	191.45	191.26	0.097%	0.12%	0.69%	3.07%	91.45%	4.55	4.55	0.01
5 Plus Bond Index (Clean)	137.39	137.35	0.035%	-0.31%	0.86%	7.25%	37.39%	9.51	9.46	0.58
5 Plus Bond Index (Return)	235.31	234.68	0.266%	0.10%	1.46%	9.19%	135.31%	9.51	9.46	0.58
10 Plus Bond Index (Clean)	152.75	152.77	-0.014%	-1.04%	1.42%	15.93%	52.75%	16.35	16.19	0.99
10 Plus Bond Index (Return)	273.68	272.45	0.451%	-0.44%	2.17%	17.75%	173.68%	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	106.72	4.72	313	111.44	0.00	6,339	6,765	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.53	3.86	313	114.38	0.00	9,231	10,202	10558
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.59	0.83	69	114.42	0.00	7,700	8,746	8811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.85	5.06	313	124.91	0.00	6,667	7,990	8327
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.84	1.60	130	119.44	0.00	11,269	13,279	13459
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	4.29	313	126.48	0.00	8,202	10,022	10374
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.36	0.36	164	105.72	0.00	5,714	6,020	6041
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.82	1.70	159	127.51	0.00	5,480	6,894	6987
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.30	1.50	161	126.00	0.00	7,982	9,922	10057
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.50	2.46	166	145.21	0.00	11,390	16,231	16540
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.40	0.28	103	105.99	0.00	4,750	5,007	5034
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.80	0.68	103	122.94	0.00	8,068	9,827	9919
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.35	1.04	190	121.08	0.00	5,900	7,023	7125

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Bond Index Constituent

Clean Price Performance			Index Price 26-Aug-2016	Previous Index Price 25-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	106.72	106.73	-0.009%	-0.513%	-0.813%	-3.178%	-0.40	1.09	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.53	110.54	-0.016%	-0.459%	-0.551%	-2.065%	-0.40	2.02	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.59	113.58	0.011%	-0.399%	-0.362%	-1.428%	-0.42	2.68	2.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.85	119.84	0.010%	-0.400%	-0.362%	-1.868%	-0.38	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.84	117.80	0.027%	-0.258%	-0.119%	-0.687%	-0.37	3.41	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	122.15	0.033%	-0.190%	-0.170%	-0.529%	-0.32	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.36	105.24	0.114%	0.166%	0.582%	3.104%	-0.16	5.43	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.82	125.64	0.141%	0.153%	0.742%	2.853%	-0.03	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.30	124.27	0.028%	0.035%	0.693%	4.346%	0.16	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.50	142.46	0.028%	-0.209%	0.526%	4.091%	0.34	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.40	105.41	-0.005%	-0.081%	0.936%		0.43	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.80	121.79	0.008%	-0.525%	1.272%	11.615%	0.72	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.35	119.41	-0.046%	-1.756%	1.639%	24.507%	1.19	22.43	22.16

Return Price Performance			Index Price 26-Aug-2016	Previous Index Price 25-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	111.43	0.004%	-0.116%	-0.015%	0.088%	-0.40	1.09	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.38	114.39	-0.005%	-0.144%	0.080%	0.542%	-0.40	2.02	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.42	114.40	0.021%	-0.102%	0.240%	-2.701%	-0.42	2.68	2.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.91	124.88	0.022%	-0.023%	0.390%	1.283%	-0.38	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.44	119.39	0.038%	0.034%	0.474%	-1.954%	-0.37	3.41	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.48	126.42	0.043%	0.120%	0.455%	2.119%	-0.32	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.72	105.60	0.116%	0.224%	0.699%	2.814%	-0.16	5.43	5.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.51	127.33	0.148%	0.387%	1.219%	1.701%	-0.03	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.00	125.76	0.197%	0.404%	1.277%	3.446%	0.16	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.21	144.90	0.215%	0.258%	1.287%	2.817%	0.34	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.99	105.68	0.287%	0.281%	1.375%		0.43	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.94	122.46	0.393%	0.005%	1.966%	11.122%	0.72	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.08	120.44	0.533%	-1.053%	2.479%	24.074%	1.19	22.43	22.16