

# Irish Stock Exchange Daily Bond Index Report

Monday 29 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 29-Aug-2016	Previous Close Value 26-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.79	121.75	0.028%	-0.31%	0.29%	2.62%	21.79%	6.21	6.19	0.37
All Bond Index (Return)	205.44	205.56	-0.060%	-0.02%	0.83%	4.89%	105.44%	6.21	6.19	0.37
Under 3 Bond Index (Clean)	90.81	90.81	-0.001%	-0.46%	-0.56%	-2.48%	-9.19%	1.99	2.00	-0.41
Under 3 Bond Index (Return)	143.51	143.47	0.033%	-0.09%	0.14%	0.41%	43.51%	1.99	2.00	-0.41
Under 5 Bond Index (Clean)	104.36	104.37	-0.008%	-0.36%	-0.37%	-1.57%	4.36%	2.74	2.75	-0.37
Under 5 Bond Index (Return)	169.14	169.09	0.027%	0.00%	0.32%	1.19%	69.14%	2.74	2.75	-0.37
Under 10 Bond Index (Clean)	116.20	116.17	0.025%	-0.19%	0.11%	0.63%	16.20%	4.54	4.54	0.00
Under 10 Bond Index (Return)	191.44	191.45	-0.005%	0.11%	0.68%	3.06%	91.44%	4.54	4.54	0.00
5 Plus Bond Index (Clean)	137.48	137.39	0.062%	-0.25%	0.92%	7.31%	37.48%	9.50	9.45	0.57
5 Plus Bond Index (Return)	234.97	235.31	-0.143%	-0.04%	1.32%	9.03%	134.97%	9.50	9.45	0.57
10 Plus Bond Index (Clean)	152.82	152.75	0.048%	-0.99%	1.47%	15.99%	52.82%	16.34	16.18	0.99
10 Plus Bond Index (Return)	272.59	273.68	-0.396%	-0.83%	1.77%	17.28%	172.59%	16.34	16.18	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	106.71	4.76	316	111.47	0.00	6,339	6,765	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.54	3.90	316	114.43	0.00	9,231	10,203	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.58	0.87	72	114.45	0.00	7,700	8,746	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.84	5.11	316	124.95	0.00	6,667	7,989	8330
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.82	1.64	133	119.46	0.00	11,269	13,276	13461
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.18	4.33	316	126.51	0.00	8,202	10,021	10376
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.34	0.37	167	105.71	0.00	5,714	6,019	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.76	1.73	162	127.49	0.00	5,480	6,891	6986
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.40	1.53	164	125.93	0.00	7,982	9,930	10052
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.64	2.50	169	145.14	0.00	11,390	16,247	16532
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.61	0.29	106	105.90	0.00	4,750	5,016	5030
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.01	0.70	106	122.70	0.00	8,068	9,843	9900
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.21	1.06	193	120.26	0.00	5,900	7,032	7095



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Aug-2016	Previous Index Price 26-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	106.71	106.72	-0.009%	-0.522%	-0.823%	-3.187%	-0.41	1.08	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.54	110.53	0.009%	-0.450%	-0.542%	-2.056%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.58	113.59	-0.006%	-0.405%	-0.368%	-1.434%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.84	119.85	-0.012%	-0.411%	-0.374%	-1.879%	-0.39	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.82	117.84	-0.017%	-0.275%	-0.136%	-0.704%	-0.37	3.40	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.18	122.19	-0.008%	-0.198%	-0.178%	-0.537%	-0.32	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.34	105.36	-0.016%	0.150%	0.566%	3.087%	-0.16	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.76	125.82	-0.046%	0.107%	0.696%	2.806%	-0.03	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.40	124.30	0.083%	0.117%	0.776%	4.432%	0.15	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.64	142.50	0.096%	-0.113%	0.622%	4.191%	0.32	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.61	105.40	0.194%	0.114%	1.132%		0.41	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.01	121.80	0.170%	-0.356%	1.444%	11.805%	0.71	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.21	119.35	-0.121%	-1.875%	1.516%	24.356%	1.20	22.42	22.15

Return Price Performance			Index Price 29-Aug-2016	Previous Index Price 26-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	111.44	0.032%	-0.083%	0.017%	0.120%	-0.41	1.08	1.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.43	114.38	0.041%	-0.103%	0.121%	0.584%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.42	0.025%	-0.077%	0.265%	-2.676%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.95	124.91	0.028%	0.005%	0.418%	1.311%	-0.39	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.44	0.014%	0.048%	0.488%	-1.940%	-0.37	3.40	3.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.51	126.48	0.025%	0.144%	0.480%	2.144%	-0.32	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.72	-0.009%	0.214%	0.690%	2.805%	-0.16	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.49	127.51	-0.020%	0.366%	1.199%	1.680%	-0.03	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.93	126.00	-0.057%	0.347%	1.219%	3.387%	0.15	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.14	145.21	-0.052%	0.205%	1.234%	2.763%	0.32	7.21	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.90	105.99	-0.087%	0.194%	1.287%		0.41	9.29	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.70	122.94	-0.194%	-0.189%	1.768%	10.907%	0.71	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.26	121.08	-0.677%	-1.723%	1.785%	23.234%	1.20	22.42	22.15