

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 August, 2016

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## Bond Indices Performance

Index	Close Value 30-Aug-2016	Previous Close Value 29-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.93	121.79	0.117%	-0.19%	0.41%	2.74%	21.93%	6.22	6.20	0.35
All Bond Index (Return)	205.69	205.44	0.124%	0.10%	0.95%	5.02%	105.69%	6.22	6.20	0.35
Under 3 Bond Index (Clean)	90.81	90.81	-0.007%	-0.46%	-0.57%	-2.49%	-9.19%	1.98	1.99	-0.42
Under 3 Bond Index (Return)	143.52	143.51	0.005%	-0.08%	0.15%	0.41%	43.52%	1.98	1.99	-0.42
Under 5 Bond Index (Clean)	104.37	104.36	0.004%	-0.36%	-0.36%	-1.56%	4.37%	2.74	2.75	-0.38
Under 5 Bond Index (Return)	169.16	169.14	0.015%	0.01%	0.33%	1.21%	69.16%	2.74	2.75	-0.38
Under 10 Bond Index (Clean)	116.27	116.20	0.058%	-0.13%	0.16%	0.69%	16.27%	4.54	4.54	-0.01
Under 10 Bond Index (Return)	191.57	191.44	0.066%	0.18%	0.75%	3.13%	91.57%	4.54	4.54	-0.01
5 Plus Bond Index (Clean)	137.79	137.48	0.224%	-0.03%	1.14%	7.55%	37.79%	9.52	9.46	0.55
5 Plus Bond Index (Return)	235.51	234.97	0.229%	0.19%	1.55%	9.28%	135.51%	9.52	9.46	0.55
10 Plus Bond Index (Clean)	153.55	152.82	0.478%	-0.52%	1.95%	16.54%	53.55%	16.36	16.21	0.96
10 Plus Bond Index (Return)	273.90	272.59	0.479%	-0.36%	2.26%	17.84%	173.90%	16.36	16.21	0.96

## 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	106.70	4.78	317	111.48	0.00	6,339	6,764	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.52	3.91	317	114.43	0.00	9,231	10,201	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.59	0.88	73	114.47	0.00	7,700	8,746	8814
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.86	5.12	317	124.99	0.00	6,667	7,991	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.83	1.65	134	119.48	0.00	11,269	13,278	13464
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	4.34	317	126.53	0.00	8,202	10,022	10378
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.42	0.37	168	105.78	0.00	5,714	6,023	6044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.90	1.74	163	127.64	0.00	5,480	6,899	6994
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.52	1.54	165	126.06	0.00	7,982	9,939	10062
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.85	2.52	170	145.36	0.00	11,390	16,271	16557
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.83	0.29	107	106.12	0.00	4,750	5,027	5041
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.35	0.70	107	123.05	0.00	8,068	9,871	9928
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.11	1.06	194	121.17	0.00	5,900	7,086	7148



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Aug-2016	Previous Index Price 29-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	106.70	106.71	-0.009%	-0.531%	-0.832%	-3.196%	-0.41	1.08	1.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.52	110.54	-0.015%	-0.466%	-0.557%	-2.071%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.59	113.58	0.006%	-0.399%	-0.362%	-1.428%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.86	119.84	0.021%	-0.391%	-0.353%	-1.859%	-0.40	2.84	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.83	117.82	0.011%	-0.264%	-0.125%	-0.693%	-0.37	3.40	3.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	122.18	0.008%	-0.190%	-0.170%	-0.529%	-0.33	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.42	105.34	0.068%	0.219%	0.635%	3.158%	-0.17	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.90	125.76	0.114%	0.221%	0.810%	2.923%	-0.05	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.52	124.40	0.094%	0.212%	0.871%	4.531%	0.13	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.85	142.64	0.148%	0.035%	0.771%	4.345%	0.30	7.20	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.83	105.61	0.213%	0.327%	1.347%		0.39	9.28	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.35	122.01	0.279%	-0.078%	1.728%	12.117%	0.69	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.11	119.21	0.755%	-1.134%	2.282%	25.295%	1.17	22.44	22.18

Return Price Performance			Index Price 30-Aug-2016	Previous Index Price 29-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	0.004%	-0.079%	0.022%	0.125%	-0.41	1.08	1.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.43	114.43	-0.004%	-0.107%	0.116%	0.579%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.45	0.017%	-0.060%	0.282%	-2.660%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.99	124.95	0.033%	0.038%	0.451%	1.344%	-0.40	2.84	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.48	119.46	0.021%	0.069%	0.509%	-1.919%	-0.37	3.40	3.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.53	126.51	0.018%	0.162%	0.498%	2.162%	-0.33	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.78	105.71	0.070%	0.284%	0.760%	2.877%	-0.17	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.64	127.49	0.121%	0.487%	1.321%	1.803%	-0.05	5.91	5.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.06	125.93	0.100%	0.447%	1.321%	3.491%	0.13	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.36	145.14	0.156%	0.361%	1.392%	2.923%	0.30	7.20	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.12	105.90	0.215%	0.410%	1.506%		0.39	9.28	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.05	122.70	0.284%	0.094%	2.057%	11.221%	0.69	11.98	11.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.17	120.26	0.753%	-0.983%	2.551%	24.162%	1.17	22.44	22.18