

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 August, 2016

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Bond Indices Performance

Index	Close Value 31-Aug-2016	Previous Close Value 30-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.77	121.93	-0.131%	-0.32%	0.27%	2.60%	21.77%	6.21	6.19	0.37
All Bond Index (Return)	205.60	205.69	-0.044%	0.06%	0.91%	4.97%	105.60%	6.21	6.19	0.37
Under 3 Bond Index (Clean)	90.80	90.81	-0.012%	-0.47%	-0.58%	-2.50%	-9.20%	1.98	1.99	-0.42
Under 3 Bond Index (Return)	143.52	143.52	0.000%	-0.08%	0.15%	0.41%	43.52%	1.98	1.99	-0.42
Under 5 Bond Index (Clean)	104.35	104.37	-0.013%	-0.37%	-0.38%	-1.58%	4.35%	2.74	2.75	-0.38
Under 5 Bond Index (Return)	169.16	169.16	-0.001%	0.01%	0.33%	1.21%	69.16%	2.74	2.75	-0.38
Under 10 Bond Index (Clean)	116.17	116.27	-0.086%	-0.22%	0.08%	0.60%	16.17%	4.54	4.54	0.00
Under 10 Bond Index (Return)	191.51	191.57	-0.028%	0.15%	0.72%	3.10%	91.51%	4.54	4.54	0.00
5 Plus Bond Index (Clean)	137.45	137.79	-0.241%	-0.27%	0.90%	7.29%	37.45%	9.51	9.45	0.58
5 Plus Bond Index (Return)	235.31	235.51	-0.084%	0.10%	1.46%	9.19%	135.31%	9.51	9.45	0.58
10 Plus Bond Index (Clean)	152.94	153.55	-0.401%	-0.91%	1.55%	16.07%	52.94%	16.34	16.19	0.99
10 Plus Bond Index (Return)	273.52	273.90	-0.140%	-0.49%	2.11%	17.68%	173.52%	16.34	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	106.69	4.79	318	111.48	0.00	6,339	6,763	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.51	3.92	318	114.43	0.00	9,231	10,200	10562
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.58	0.89	74	114.47	0.00	7,700	8,746	8814
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.86	5.14	318	125.00	0.00	6,667	7,991	8333
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.82	1.66	135	119.48	0.00	11,269	13,277	13464
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.15	4.36	318	126.51	0.00	8,202	10,019	10376
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.37	169	105.76	0.00	5,714	6,018	6043
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.69	1.75	164	127.56	0.00	5,480	6,887	6989
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.30	1.55	166	125.96	0.00	7,982	9,922	10054
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.55	2.53	171	145.27	0.00	11,390	16,237	16546
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.59	0.30	108	106.05	0.00	4,750	5,015	5037
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.02	0.71	108	122.95	0.00	8,068	9,844	9919
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.41	1.07	195	120.91	0.00	5,920	7,044	7133

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Bond Index Constituent

Clean Price Performance			Index Price 31-Aug-2016	Previous Index Price 30-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	106.69	106.70	-0.014%	-0.545%	-0.846%	-3.210%	-0.41	1.08	1.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.51	110.52	-0.012%	-0.477%	-0.569%	-2.082%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.58	113.59	-0.011%	-0.409%	-0.373%	-1.438%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.86	119.86	0.000%	-0.391%	-0.353%	-1.859%	-0.40	2.84	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	117.82	117.83	-0.008%	-0.273%	-0.133%	-0.701%	-0.37	3.40	3.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.15	122.19	-0.033%	-0.223%	-0.203%	-0.562%	-0.32	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	105.42	-0.083%	0.136%	0.552%	3.073%	-0.16	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.69	125.90	-0.167%	0.053%	0.642%	2.751%	-0.02	5.90	5.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.30	124.52	-0.175%	0.036%	0.694%	4.348%	0.16	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.55	142.85	-0.209%	-0.174%	0.561%	4.127%	0.33	7.20	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.59	105.83	-0.232%	0.095%	1.113%		0.41	9.28	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.02	122.35	-0.270%	-0.347%	1.453%	11.815%	0.71	11.98	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.41	120.11	-0.583%	-1.711%	1.686%	24.564%	1.19	22.42	22.15

Return Price Performance			Index Price 31-Aug-2016	Previous Index Price 30-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	111.48	0.000%	-0.079%	0.022%	0.125%	-0.41	1.08	1.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.43	114.43	0.000%	-0.107%	0.116%	0.579%	-0.41	2.01	2.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.47	0.000%	-0.060%	0.282%	-2.660%	-0.42	2.68	2.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.00	124.99	0.013%	0.050%	0.464%	1.357%	-0.40	2.84	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	119.48	119.48	0.002%	0.070%	0.511%	-1.918%	-0.37	3.40	3.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.51	126.53	-0.021%	0.142%	0.477%	2.141%	-0.32	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.76	105.78	-0.019%	0.265%	0.741%	2.857%	-0.16	5.42	5.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.56	127.64	-0.067%	0.420%	1.253%	1.736%	-0.02	5.90	5.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.96	126.06	-0.078%	0.369%	1.242%	3.410%	0.16	6.79	6.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.27	145.36	-0.067%	0.293%	1.323%	2.853%	0.33	7.20	7.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.05	106.12	-0.070%	0.340%	1.435%		0.41	9.28	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.95	123.05	-0.085%	0.010%	1.971%	11.127%	0.71	11.98	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.91	121.17	-0.216%	-1.197%	2.329%	23.893%	1.19	22.42	22.15