

Irish Stock Exchange Daily Bond Index Report

Friday 1 July, 2016

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Bond Indices Performance

Index	Close Value 01-Jul-2016	Previous Close Value 30-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.89	121.44	0.372%	0.37%	0.37%	2.70%	21.89%	6.29	6.26	0.42
All Bond Index (Return)	204.52	203.75	0.376%	0.38%	0.38%	4.42%	104.52%	6.29	6.26	0.42
Under 3 Bond Index (Clean)	91.39	91.33	0.076%	0.08%	0.08%	-1.86%	-8.61%	2.14	2.15	-0.37
Under 3 Bond Index (Return)	143.43	143.31	0.085%	0.09%	0.09%	0.35%	43.43%	2.14	2.15	-0.37
Under 5 Bond Index (Clean)	104.87	104.75	0.122%	0.12%	0.12%	-1.08%	4.87%	2.90	2.91	-0.30
Under 5 Bond Index (Return)	168.82	168.60	0.130%	0.13%	0.13%	1.00%	68.82%	2.90	2.91	-0.30
Under 10 Bond Index (Clean)	116.40	116.08	0.280%	0.28%	0.28%	0.81%	16.40%	4.69	4.69	0.08
Under 10 Bond Index (Return)	190.69	190.15	0.285%	0.29%	0.29%	2.66%	90.69%	4.69	4.69	0.08
5 Plus Bond Index (Clean)	137.06	136.23	0.611%	0.61%	0.61%	6.99%	37.06%	9.56	9.50	0.63
5 Plus Bond Index (Return)	233.34	231.92	0.613%	0.61%	0.61%	8.28%	133.34%	9.56	9.50	0.63
10 Plus Bond Index (Clean)	152.04	150.61	0.950%	0.95%	0.95%	15.39%	52.04%	16.40	16.24	1.03
10 Plus Bond Index (Return)	270.40	267.85	0.952%	0.95%	0.95%	16.34%	170.40%	16.40	16.24	1.03

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	107.62	3.87	257	111.49	0.00	6,389	6,876	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.24	3.17	257	114.40	0.00	9,256	10,295	10589
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.12	0.16	13	114.28	0.00	7,700	8,788	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.47	4.15	257	124.62	0.00	6,667	8,031	8308
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.16	0.91	74	119.07	0.00	11,269	13,315	13418
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.62	3.52	257	126.14	0.00	8,252	10,118	10409
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.08	0.24	108	105.32	0.00	5,714	6,004	6018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.32	1.10	103	126.42	0.00	5,480	6,867	6927
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.03	0.98	105	125.01	0.00	7,982	9,900	9978
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.55	1.63	110	144.17	0.00	11,480	16,365	16551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.12	0.13	47	105.25	0.00	4,750	4,993	4999
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.17	0.31	47	121.47	0.00	7,928	9,606	9630
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.89	0.73	134	119.63	0.00	5,585	6,640	6681

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jul-2016	Previous Index Price 30-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.62	107.60	0.019%	0.019%	0.019%	-2.366%	-0.39	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.24	111.14	0.088%	0.088%	0.088%	-1.435%	-0.38	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.00	0.105%	0.105%	0.105%	-0.965%	-0.35	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.47	120.29	0.147%	0.147%	0.147%	-1.366%	-0.29	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	118.16	117.98	0.155%	0.155%	0.155%	-0.415%	-0.27	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.62	122.40	0.177%	0.177%	0.177%	-0.183%	-0.24	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.08	104.75	0.318%	0.318%	0.318%	2.833%	-0.09	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.32	124.89	0.348%	0.348%	0.348%	2.451%	0.11	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.03	123.45	0.476%	0.476%	0.476%	4.122%	0.25	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.55	141.76	0.557%	0.557%	0.557%	4.123%	0.41	7.36	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.12	104.42	0.667%	0.667%	0.667%		0.47	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.17	120.27	0.744%	0.744%	0.744%	11.033%	0.78	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.89	117.43	1.250%	1.250%	1.250%	24.030%	1.22	22.56	22.29

Return Price Performance			Index Price 01-Jul-2016	Previous Index Price 30-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	111.45	0.031%	0.031%	0.031%	0.135%	-0.39	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	114.29	0.096%	0.096%	0.096%	0.559%	-0.38	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.15	0.116%	0.116%	0.116%	-2.821%	-0.35	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.62	124.43	0.155%	0.155%	0.155%	1.046%	-0.29	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	118.88	0.164%	0.164%	0.164%	-2.256%	-0.27	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.14	125.91	0.183%	0.183%	0.183%	1.842%	-0.24	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	104.99	0.319%	0.319%	0.319%	2.426%	-0.09	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.42	125.98	0.354%	0.354%	0.354%	0.832%	0.11	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.01	124.41	0.480%	0.480%	0.480%	2.632%	0.25	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.17	143.37	0.561%	0.561%	0.561%	2.080%	0.41	7.36	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.25	104.55	0.670%	0.670%	0.670%		0.47	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.47	120.57	0.748%	0.748%	0.748%	9.795%	0.78	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.63	118.15	1.247%	1.247%	1.247%	22.582%	1.22	22.56	22.29