

# Irish Stock Exchange Daily Bond Index Report

Monday 4 July, 2016

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## Bond Indices Performance

Index	Close Value 04-Jul-2016	Previous Close Value 01-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.97	121.89	0.069%	0.44%	0.44%	2.77%	21.97%	6.29	6.26	0.41
All Bond Index (Return)	204.71	204.52	0.095%	0.47%	0.47%	4.52%	104.71%	6.29	6.26	0.41
Under 3 Bond Index (Clean)	91.43	91.39	0.036%	0.11%	0.11%	-1.82%	-8.57%	2.14	2.15	-0.39
Under 3 Bond Index (Return)	143.53	143.43	0.070%	0.15%	0.15%	0.42%	43.53%	2.14	2.15	-0.39
Under 5 Bond Index (Clean)	104.91	104.87	0.037%	0.16%	0.16%	-1.05%	4.91%	2.90	2.90	-0.31
Under 5 Bond Index (Return)	168.94	168.82	0.070%	0.20%	0.20%	1.07%	68.94%	2.90	2.90	-0.31
Under 10 Bond Index (Clean)	116.49	116.40	0.074%	0.35%	0.35%	0.88%	16.49%	4.69	4.69	0.06
Under 10 Bond Index (Return)	190.88	190.69	0.101%	0.39%	0.39%	2.76%	90.88%	4.69	4.69	0.06
5 Plus Bond Index (Clean)	137.19	137.06	0.098%	0.71%	0.71%	7.09%	37.19%	9.56	9.50	0.62
5 Plus Bond Index (Return)	233.61	233.34	0.118%	0.73%	0.73%	8.41%	133.61%	9.56	9.50	0.62
10 Plus Bond Index (Clean)	152.10	152.04	0.037%	0.99%	0.99%	15.44%	52.10%	16.39	16.23	1.02
10 Plus Bond Index (Return)	270.54	270.40	0.053%	1.01%	1.01%	16.40%	170.54%	16.39	16.23	1.02

## 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	107.65	3.92	260	111.57	0.00	6,389	6,878	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.27	3.21	260	114.48	0.00	9,256	10,299	10596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.17	0.19	16	114.36	0.00	7,700	8,791	8806
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.49	4.20	260	124.70	0.00	6,667	8,033	8313
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.19	0.95	77	119.14	0.00	11,269	13,318	13425
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.70	3.56	260	126.26	0.00	8,252	10,125	10419
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.20	0.24	111	105.45	0.00	5,714	6,011	6025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.49	1.13	106	126.63	0.00	5,480	6,876	6938
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.22	1.01	108	125.23	0.00	7,982	9,915	9996
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.67	1.67	113	144.34	0.00	11,480	16,379	16571
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.28	0.14	50	105.42	0.00	4,750	5,001	5007
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.32	0.33	50	121.65	0.00	7,928	9,618	9644
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.79	0.75	137	119.54	0.00	5,585	6,634	6675



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Jul-2016	Previous Index Price 01-Jul-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.65	107.62	0.035%	0.054%	0.054%	-2.332%	-0.43	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.27	111.24	0.034%	0.122%	0.122%	-1.402%	-0.40	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	114.12	0.039%	0.145%	0.145%	-0.926%	-0.37	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.49	120.47	0.023%	0.170%	0.170%	-1.343%	-0.30	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	118.19	118.16	0.025%	0.181%	0.181%	-0.389%	-0.28	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.70	122.62	0.067%	0.244%	0.244%	-0.116%	-0.26	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.20	105.08	0.114%	0.432%	0.432%	2.950%	-0.11	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.49	125.32	0.136%	0.484%	0.484%	2.590%	0.09	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.22	124.03	0.153%	0.630%	0.630%	4.281%	0.22	6.94	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.67	142.55	0.088%	0.645%	0.645%	4.215%	0.39	7.35	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.28	105.12	0.155%	0.824%	0.824%		0.45	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.32	121.17	0.126%	0.871%	0.871%	11.173%	0.77	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.79	118.89	-0.091%	1.158%	1.158%	23.918%	1.22	22.56	22.28

Return Price Performance			Index Price 04-Jul-2016	Previous Index Price 01-Jul-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.49	0.074%	0.106%	0.106%	0.209%	-0.43	1.24	1.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.48	114.40	0.066%	0.162%	0.162%	0.625%	-0.40	2.17	2.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.36	114.28	0.071%	0.187%	0.187%	-2.753%	-0.37	2.84	2.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.70	124.62	0.062%	0.217%	0.217%	1.108%	-0.30	3.00	3.01
IE0034074488	3407448	4.5 Treas Bnd 2020	119.14	119.07	0.056%	0.220%	0.220%	-2.201%	-0.28	3.56	3.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.26	126.14	0.098%	0.281%	0.281%	1.942%	-0.26	3.89	3.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.45	105.32	0.120%	0.439%	0.439%	2.549%	-0.11	5.58	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.63	126.42	0.160%	0.514%	0.514%	0.993%	0.09	6.06	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.23	125.01	0.174%	0.655%	0.655%	2.811%	0.22	6.94	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.34	144.17	0.118%	0.679%	0.679%	2.200%	0.39	7.35	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.42	105.25	0.162%	0.833%	0.833%		0.45	9.44	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.65	121.47	0.142%	0.892%	0.892%	9.951%	0.77	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.54	119.63	-0.076%	1.170%	1.170%	22.489%	1.22	22.56	22.28