

Irish Stock Exchange Daily Bond Index Report

Wednesday 6 July, 2016

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Bond Indices Performance

Index	Close Value 06-Jul-2016	Previous Close Value 05-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.06	122.17	-0.092%	0.51%	0.51%	2.85%	22.06%	6.30	6.28	0.39
All Bond Index (Return)	204.89	205.06	-0.082%	0.56%	0.56%	4.61%	104.89%	6.30	6.28	0.39
Under 3 Bond Index (Clean)	91.43	91.44	-0.013%	0.11%	0.11%	-1.82%	-8.57%	2.13	2.14	-0.40
Under 3 Bond Index (Return)	143.57	143.57	-0.001%	0.18%	0.18%	0.44%	43.57%	2.13	2.14	-0.40
Under 5 Bond Index (Clean)	104.94	104.96	-0.023%	0.18%	0.18%	-1.03%	4.94%	2.89	2.90	-0.33
Under 5 Bond Index (Return)	169.01	169.03	-0.011%	0.25%	0.25%	1.12%	69.01%	2.89	2.90	-0.33
Under 10 Bond Index (Clean)	116.48	116.60	-0.099%	0.35%	0.35%	0.87%	16.48%	4.68	4.68	0.06
Under 10 Bond Index (Return)	190.91	191.08	-0.089%	0.40%	0.40%	2.78%	90.91%	4.68	4.68	0.06
5 Plus Bond Index (Clean)	137.36	137.57	-0.158%	0.83%	0.83%	7.22%	37.36%	9.58	9.52	0.60
5 Plus Bond Index (Return)	233.92	234.27	-0.150%	0.86%	0.86%	8.55%	133.92%	9.58	9.52	0.60
10 Plus Bond Index (Clean)	152.93	153.00	-0.046%	1.54%	1.54%	16.07%	52.93%	16.37	16.21	0.99
10 Plus Bond Index (Return)	272.05	272.16	-0.040%	1.57%	1.57%	17.05%	172.05%	16.37	16.21	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	107.58	3.95	262	111.52	0.00	6,389	6,873	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.27	3.23	262	114.50	0.00	9,256	10,298	10597
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.25	0.22	18	114.46	0.00	7,700	8,797	8814
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.55	4.24	262	124.78	0.00	6,667	8,036	8319
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	0.97	79	119.22	0.00	11,269	13,325	13435
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.73	3.59	262	126.32	0.00	8,252	10,128	10424
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.27	0.25	113	105.51	0.00	5,714	6,015	6029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.68	1.15	108	126.83	0.00	5,480	6,887	6950
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.14	1.03	110	125.16	0.00	7,982	9,908	9990
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.52	1.70	115	144.22	0.00	11,480	16,361	16557
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.11	0.14	52	105.25	0.00	4,750	4,993	4999
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.83	0.34	52	122.17	0.00	8,068	9,829	9856
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.67	0.76	139	120.43	0.00	5,585	6,683	6725

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Bond Index Constituent

Clean Price Performance			Index Price 06-Jul-2016	Previous Index Price 05-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	107.58	107.62	-0.042%	-0.019%	-0.019%	-2.402%	-0.40	1.23	1.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.27	111.29	-0.015%	0.118%	0.118%	-1.406%	-0.41	2.16	2.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.25	114.23	0.013%	0.212%	0.212%	-0.859%	-0.40	2.83	2.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.55	120.58	-0.027%	0.216%	0.216%	-1.298%	-0.32	2.99	3.00
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.30	-0.046%	0.229%	0.229%	-0.341%	-0.30	3.55	3.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.73	122.75	-0.015%	0.271%	0.271%	-0.090%	-0.27	3.88	3.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.27	105.36	-0.093%	0.492%	0.492%	3.011%	-0.12	5.57	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.68	125.86	-0.143%	0.634%	0.634%	2.743%	0.06	6.05	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.14	124.36	-0.181%	0.559%	0.559%	4.207%	0.23	6.94	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.52	142.86	-0.242%	0.538%	0.538%	4.103%	0.41	7.35	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.11	105.43	-0.306%	0.658%	0.658%		0.47	9.43	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.83	121.89	-0.049%	1.293%	1.293%	11.638%	0.74	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.67	119.72	-0.040%	1.909%	1.909%	24.838%	1.19	22.58	22.31

Return Price Performance			Index Price 06-Jul-2016	Previous Index Price 05-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	111.52	111.55	-0.027%	0.063%	0.063%	0.166%	-0.40	1.23	1.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.50	114.50	-0.004%	0.179%	0.179%	0.643%	-0.41	2.16	2.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.44	0.024%	0.275%	0.275%	-2.667%	-0.40	2.83	2.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.78	124.80	-0.013%	0.287%	0.287%	1.179%	-0.32	2.99	3.00
IE0034074488	3407448	4.5 Treas Bnd 2020	119.22	119.26	-0.036%	0.289%	0.289%	-2.134%	-0.30	3.55	3.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.32	126.32	-0.003%	0.329%	0.329%	1.990%	-0.27	3.88	3.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.51	105.61	-0.090%	0.503%	0.503%	2.614%	-0.12	5.57	5.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	127.00	-0.133%	0.679%	0.679%	1.159%	0.06	6.05	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.16	125.38	-0.171%	0.600%	0.600%	2.754%	0.23	6.94	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.22	144.55	-0.230%	0.593%	0.593%	2.112%	0.41	7.35	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.25	105.57	-0.304%	0.672%	0.672%		0.47	9.43	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.17	122.22	-0.043%	1.323%	1.323%	10.421%	0.74	12.13	12.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.43	120.47	-0.035%	1.925%	1.925%	23.404%	1.19	22.58	22.31