

# Irish Stock Exchange Daily Bond Index Report

Thursday 7 July, 2016

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## Bond Indices Performance

Index	Close Value 07-Jul-2016	Previous Close Value 06-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.83	122.06	-0.188%	0.32%	0.32%	2.65%	21.83%	6.28	6.25	0.42
All Bond Index (Return)	204.53	204.89	-0.177%	0.38%	0.38%	4.42%	104.53%	6.28	6.25	0.42
Under 3 Bond Index (Clean)	91.37	91.43	-0.066%	0.05%	0.05%	-1.89%	-8.63%	2.12	2.13	-0.39
Under 3 Bond Index (Return)	143.49	143.57	-0.053%	0.13%	0.13%	0.39%	43.49%	2.12	2.13	-0.39
Under 5 Bond Index (Clean)	104.85	104.94	-0.088%	0.09%	0.09%	-1.11%	4.85%	2.88	2.89	-0.31
Under 5 Bond Index (Return)	168.89	169.01	-0.075%	0.17%	0.17%	1.04%	68.89%	2.88	2.89	-0.31
Under 10 Bond Index (Clean)	116.33	116.48	-0.128%	0.22%	0.22%	0.75%	16.33%	4.67	4.67	0.08
Under 10 Bond Index (Return)	190.68	190.91	-0.117%	0.28%	0.28%	2.66%	90.68%	4.67	4.67	0.08
5 Plus Bond Index (Clean)	136.97	137.36	-0.284%	0.54%	0.54%	6.91%	36.97%	9.55	9.49	0.63
5 Plus Bond Index (Return)	233.27	233.92	-0.275%	0.59%	0.59%	8.25%	133.27%	9.55	9.49	0.63
10 Plus Bond Index (Clean)	152.08	152.93	-0.558%	0.98%	0.98%	15.42%	52.08%	16.33	16.17	1.02
10 Plus Bond Index (Return)	270.56	272.05	-0.551%	1.01%	1.01%	16.41%	170.56%	16.33	16.17	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	107.53	3.96	263	111.49	0.00	6,389	6,870	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.19	3.24	263	114.44	0.00	9,256	10,292	10592
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.16	0.23	19	114.38	0.00	7,700	8,790	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.45	4.25	263	124.70	0.00	6,667	8,030	8313
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.15	0.99	80	119.13	0.00	11,269	13,313	13425
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	3.60	263	126.15	0.00	8,252	10,112	10410
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.04	0.25	114	105.29	0.00	5,714	6,001	6016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.46	1.17	109	126.63	0.00	5,480	6,875	6939
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.94	1.03	111	124.97	0.00	7,982	9,892	9975
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.29	1.72	116	144.01	0.00	11,480	16,335	16532
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.84	0.15	53	104.98	0.00	4,750	4,980	4987
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.34	0.35	53	121.69	0.00	8,068	9,789	9818
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.72	0.77	140	119.49	0.00	5,585	6,630	6673



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Jul-2016	Previous Index Price 06-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	107.53	107.58	-0.046%	-0.065%	-0.065%	-2.448%	-0.40	1.22	1.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.19	111.27	-0.067%	0.050%	0.050%	-1.473%	-0.40	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.16	114.25	-0.079%	0.133%	0.133%	-0.937%	-0.38	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.45	120.55	-0.084%	0.132%	0.132%	-1.380%	-0.31	2.99	3.00
IE0034074488	3407448	4.5 Treas Bnd 2020	118.15	118.25	-0.085%	0.144%	0.144%	-0.426%	-0.28	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.73	-0.151%	0.120%	0.120%	-0.240%	-0.25	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.04	105.27	-0.218%	0.272%	0.272%	2.786%	-0.08	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.46	125.68	-0.173%	0.460%	0.460%	2.565%	0.08	6.05	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.94	124.14	-0.161%	0.397%	0.397%	4.040%	0.25	6.93	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.29	142.52	-0.159%	0.377%	0.377%	3.937%	0.42	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.84	105.11	-0.259%	0.397%	0.397%		0.50	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.34	121.83	-0.398%	0.890%	0.890%	11.194%	0.77	12.11	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.72	119.67	-0.793%	1.101%	1.101%	23.848%	1.22	22.54	22.27

Return Price Performance			Index Price 07-Jul-2016	Previous Index Price 06-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	111.49	111.52	-0.031%	0.031%	0.031%	0.135%	-0.40	1.22	1.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.44	114.50	-0.055%	0.124%	0.124%	0.587%	-0.40	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	114.46	-0.068%	0.207%	0.207%	-2.733%	-0.38	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.70	124.78	-0.068%	0.219%	0.219%	1.110%	-0.31	2.99	3.00
IE0034074488	3407448	4.5 Treas Bnd 2020	119.13	119.22	-0.074%	0.215%	0.215%	-2.206%	-0.28	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.15	126.32	-0.135%	0.193%	0.193%	1.852%	-0.25	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.29	105.51	-0.216%	0.286%	0.286%	2.392%	-0.08	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.63	126.83	-0.162%	0.516%	0.516%	0.995%	0.08	6.05	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.97	125.16	-0.153%	0.446%	0.446%	2.598%	0.25	6.93	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.01	144.22	-0.147%	0.445%	0.445%	1.962%	0.42	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.98	105.25	-0.256%	0.415%	0.415%		0.50	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.69	122.17	-0.392%	0.926%	0.926%	9.989%	0.77	12.11	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.49	120.43	-0.784%	1.126%	1.126%	22.437%	1.22	22.54	22.27