

Irish Stock Exchange Daily Bond Index Report

Monday 11 July, 2016

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Bond Indices Performance

Index	Close Value 11-Jul-2016	Previous Close Value 08-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.17	122.11	0.050%	0.60%	0.60%	2.94%	22.17%	6.29	6.27	0.38
All Bond Index (Return)	205.17	205.01	0.077%	0.69%	0.69%	4.75%	105.17%	6.29	6.27	0.38
Under 3 Bond Index (Clean)	91.36	91.38	-0.021%	0.04%	0.04%	-1.89%	-8.64%	2.12	2.13	-0.40
Under 3 Bond Index (Return)	143.55	143.53	0.014%	0.16%	0.16%	0.43%	43.55%	2.12	2.13	-0.40
Under 5 Bond Index (Clean)	104.89	104.89	0.000%	0.14%	0.14%	-1.07%	4.89%	2.88	2.89	-0.34
Under 5 Bond Index (Return)	169.04	168.98	0.034%	0.26%	0.26%	1.13%	69.04%	2.88	2.89	-0.34
Under 10 Bond Index (Clean)	116.53	116.49	0.029%	0.39%	0.39%	0.91%	16.53%	4.67	4.67	0.04
Under 10 Bond Index (Return)	191.07	190.96	0.058%	0.49%	0.49%	2.86%	91.07%	4.67	4.67	0.04
5 Plus Bond Index (Clean)	137.65	137.51	0.098%	1.04%	1.04%	7.45%	37.65%	9.57	9.52	0.58
5 Plus Bond Index (Return)	234.49	234.21	0.117%	1.11%	1.11%	8.81%	134.49%	9.57	9.52	0.58
10 Plus Bond Index (Clean)	153.54	153.27	0.177%	1.95%	1.95%	16.54%	53.54%	16.36	16.21	0.96
10 Plus Bond Index (Return)	273.21	272.69	0.191%	2.00%	2.00%	17.55%	173.21%	16.36	16.21	0.96

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	107.52	4.02	267	111.54	0.00	6,389	6,870	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.19	3.29	267	114.49	0.00	9,256	10,292	10596
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.13	0.28	23	114.41	0.00	7,700	8,788	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.47	4.32	267	124.78	0.00	6,667	8,031	8319
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	1.04	84	119.29	0.00	11,269	13,326	13442
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.73	3.66	267	126.39	0.00	8,252	10,128	10430
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.37	0.26	118	105.63	0.00	5,714	6,020	6035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.82	1.21	113	127.03	0.00	5,480	6,894	6960
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.28	1.07	115	125.35	0.00	7,982	9,920	10005
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.76	1.78	120	144.54	0.00	11,480	16,389	16593
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.33	0.16	57	105.49	0.00	4,750	5,003	5011
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.28	0.38	57	122.66	0.00	8,068	9,865	9896
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.19	0.79	144	120.98	0.00	5,585	6,712	6756

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jul-2016	Previous Index Price 08-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	107.52	107.54	-0.017%	-0.070%	-0.070%	-2.452%	-0.42	1.22	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.19	111.21	-0.015%	0.050%	0.050%	-1.473%	-0.41	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	114.17	-0.031%	0.111%	0.111%	-0.959%	-0.38	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.47	120.46	0.007%	0.150%	0.150%	-1.363%	-0.33	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.25	0.004%	0.236%	0.236%	-0.335%	-0.31	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.73	122.68	0.041%	0.271%	0.271%	-0.090%	-0.29	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.37	105.26	0.107%	0.590%	0.590%	3.112%	-0.14	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.82	125.73	0.070%	0.745%	0.745%	2.856%	0.03	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.28	124.22	0.046%	0.672%	0.672%	4.325%	0.21	6.92	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.76	142.67	0.061%	0.709%	0.709%	4.280%	0.38	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.33	105.24	0.088%	0.871%	0.871%		0.45	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.28	122.13	0.127%	1.671%	1.671%	12.055%	0.70	12.12	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.19	119.89	0.250%	2.357%	2.357%	25.387%	1.17	22.58	22.32

Return Price Performance			Index Price 11-Jul-2016	Previous Index Price 08-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	111.54	111.52	0.024%	0.081%	0.081%	0.184%	-0.42	1.22	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.49	114.47	0.017%	0.168%	0.168%	0.631%	-0.41	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.41	0.001%	0.227%	0.227%	-2.713%	-0.38	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.78	124.73	0.046%	0.288%	0.288%	1.180%	-0.33	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	119.29	119.25	0.035%	0.348%	0.348%	-2.076%	-0.31	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.39	126.30	0.073%	0.384%	0.384%	2.046%	-0.29	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.63	105.51	0.114%	0.612%	0.612%	2.725%	-0.14	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.03	126.91	0.095%	0.831%	0.831%	1.311%	0.03	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.35	125.26	0.068%	0.749%	0.749%	2.907%	0.21	6.92	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.54	144.40	0.091%	0.814%	0.814%	2.337%	0.38	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.49	105.39	0.096%	0.899%	0.899%		0.45	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.66	122.48	0.143%	1.728%	1.728%	10.863%	0.70	12.12	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.98	120.67	0.262%	2.393%	2.393%	23.971%	1.17	22.58	22.32