

Irish Stock Exchange Daily Bond Index Report

Tuesday 12 July, 2016

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Bond Indices Performance

Index	Close Value 12-Jul-2016	Previous Close Value 11-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.05	122.17	-0.094%	0.51%	0.51%	2.84%	22.05%	6.28	6.25	0.39
All Bond Index (Return)	205.00	205.17	-0.084%	0.61%	0.61%	4.66%	105.00%	6.28	6.25	0.39
Under 3 Bond Index (Clean)	91.36	91.36	0.003%	0.04%	0.04%	-1.89%	-8.64%	2.12	2.13	-0.41
Under 3 Bond Index (Return)	143.57	143.55	0.015%	0.18%	0.18%	0.44%	43.57%	2.12	2.13	-0.41
Under 5 Bond Index (Clean)	104.91	104.89	0.011%	0.15%	0.15%	-1.05%	4.91%	2.87	2.88	-0.35
Under 5 Bond Index (Return)	169.08	169.04	0.022%	0.28%	0.28%	1.16%	69.08%	2.87	2.88	-0.35
Under 10 Bond Index (Clean)	116.51	116.53	-0.016%	0.37%	0.37%	0.90%	16.51%	4.67	4.67	0.05
Under 10 Bond Index (Return)	191.06	191.07	-0.006%	0.48%	0.48%	2.86%	91.06%	4.67	4.67	0.05
5 Plus Bond Index (Clean)	137.38	137.65	-0.193%	0.85%	0.85%	7.24%	37.38%	9.55	9.49	0.60
5 Plus Bond Index (Return)	234.05	234.49	-0.185%	0.92%	0.92%	8.61%	134.05%	9.55	9.49	0.60
10 Plus Bond Index (Clean)	152.67	153.54	-0.571%	1.37%	1.37%	15.87%	52.67%	16.33	16.17	1.00
10 Plus Bond Index (Return)	271.67	273.21	-0.563%	1.42%	1.42%	16.88%	171.67%	16.33	16.17	1.00

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	107.51	4.04	268	111.55	0.00	6,389	6,869	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.19	3.30	268	114.49	0.00	9,256	10,291	10597
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.15	0.29	24	114.44	0.00	7,700	8,790	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.49	4.33	268	124.82	0.00	6,667	8,032	8321
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.28	1.05	85	119.33	0.00	11,269	13,329	13447
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	3.67	268	126.42	0.00	8,252	10,129	10432
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.44	0.26	119	105.70	0.00	5,714	6,025	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.76	1.22	114	126.98	0.00	5,480	6,891	6958
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.20	1.08	116	125.28	0.00	7,982	9,914	10000
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.65	1.79	121	144.44	0.00	11,480	16,376	16582
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.22	0.16	58	105.38	0.00	4,750	4,998	5006
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.88	0.38	58	122.26	0.00	8,068	9,833	9864
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.08	0.80	145	119.87	0.00	5,585	6,650	6694

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Bond Index Constituent

Clean Price Performance			Index Price 12-Jul-2016	Previous Index Price 11-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	107.51	107.52	-0.007%	-0.076%	-0.076%	-2.459%	-0.42	1.21	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.19	111.19	-0.003%	0.048%	0.048%	-1.475%	-0.41	2.14	2.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.15	114.13	0.018%	0.129%	0.129%	-0.942%	-0.39	2.81	2.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.49	120.47	0.014%	0.164%	0.164%	-1.349%	-0.33	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	118.28	118.25	0.023%	0.259%	0.259%	-0.312%	-0.32	3.53	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	122.73	0.015%	0.286%	0.286%	-0.075%	-0.30	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.44	105.37	0.071%	0.662%	0.662%	3.185%	-0.16	5.56	5.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.76	125.82	-0.046%	0.698%	0.698%	2.808%	0.04	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.20	124.28	-0.058%	0.614%	0.614%	4.264%	0.22	6.92	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.65	142.76	-0.081%	0.628%	0.628%	4.196%	0.39	7.33	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.22	105.33	-0.104%	0.766%	0.766%		0.46	9.42	9.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.88	122.28	-0.327%	1.339%	1.339%	11.688%	0.73	12.11	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.08	120.19	-0.928%	1.408%	1.408%	24.223%	1.21	22.54	22.27

Return Price Performance			Index Price 12-Jul-2016	Previous Index Price 11-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	111.55	111.54	0.007%	0.088%	0.088%	0.191%	-0.42	1.21	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.49	114.49	0.008%	0.176%	0.176%	0.639%	-0.41	2.14	2.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.41	0.028%	0.255%	0.255%	-2.686%	-0.39	2.81	2.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.82	124.78	0.026%	0.314%	0.314%	1.207%	-0.33	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	119.33	119.29	0.033%	0.381%	0.381%	-2.044%	-0.32	3.53	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.42	126.39	0.025%	0.408%	0.408%	2.071%	-0.30	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.70	105.63	0.073%	0.685%	0.685%	2.800%	-0.16	5.56	5.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.98	127.03	-0.037%	0.794%	0.794%	1.274%	0.04	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.28	125.35	-0.049%	0.699%	0.699%	2.856%	0.22	6.92	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.44	144.54	-0.069%	0.744%	0.744%	2.266%	0.39	7.33	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.38	105.49	-0.101%	0.797%	0.797%		0.46	9.42	9.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.26	122.66	-0.321%	1.401%	1.401%	10.506%	0.73	12.11	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.87	120.98	-0.917%	1.455%	1.455%	22.835%	1.21	22.54	22.27