

Irish Stock Exchange Daily Bond Index Report

Friday 15 July, 2016

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Bond Indices Performance

Index	Close Value 15-Jul-2016	Previous Close Value 14-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.87	122.04	-0.138%	0.35%	0.35%	2.69%	21.87%	6.26	6.23	0.40
All Bond Index (Return)	204.75	205.01	-0.127%	0.49%	0.49%	4.53%	104.75%	6.26	6.23	0.40
Under 3 Bond Index (Clean)	91.37	91.37	0.000%	0.05%	0.05%	-1.88%	-8.63%	2.10	2.11	-0.44
Under 3 Bond Index (Return)	143.63	143.61	0.012%	0.22%	0.22%	0.49%	43.63%	2.10	2.11	-0.44
Under 5 Bond Index (Clean)	104.91	104.92	-0.012%	0.15%	0.15%	-1.05%	4.91%	2.86	2.87	-0.37
Under 5 Bond Index (Return)	169.14	169.14	-0.001%	0.32%	0.32%	1.19%	69.14%	2.86	2.87	-0.37
Under 10 Bond Index (Clean)	116.43	116.51	-0.069%	0.31%	0.31%	0.83%	16.43%	4.65	4.65	0.05
Under 10 Bond Index (Return)	190.99	191.10	-0.058%	0.45%	0.45%	2.82%	90.99%	4.65	4.65	0.05
5 Plus Bond Index (Clean)	136.98	137.33	-0.258%	0.55%	0.55%	6.92%	36.98%	9.53	9.47	0.63
5 Plus Bond Index (Return)	233.42	234.00	-0.249%	0.65%	0.65%	8.31%	133.42%	9.53	9.47	0.63
10 Plus Bond Index (Clean)	151.63	152.50	-0.566%	0.68%	0.68%	15.09%	51.63%	16.31	16.14	1.04
10 Plus Bond Index (Return)	269.88	271.39	-0.558%	0.76%	0.76%	16.11%	169.88%	16.31	16.14	1.04

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	107.47	4.08	271	111.55	0.00	6,389	6,866	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.21	3.34	271	114.55	0.00	9,256	10,293	10602
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.20	0.33	27	114.53	0.00	7,700	8,793	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.55	4.38	271	124.93	0.00	6,667	8,037	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.28	1.09	88	119.37	0.00	11,269	13,329	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.67	3.71	271	126.38	0.00	8,252	10,122	10429
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.27	122	105.59	0.00	5,714	6,018	6033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.66	1.25	117	126.91	0.00	5,480	6,885	6954
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.04	1.11	119	125.14	0.00	7,982	9,900	9989
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.38	1.84	124	144.22	0.00	11,480	16,346	16556
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.02	0.17	61	105.18	0.00	4,750	4,988	4996
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.29	0.40	61	121.69	0.00	8,068	9,785	9817
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.94	0.81	148	118.75	0.00	5,635	6,645	6691

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jul-2016	Previous Index Price 14-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	107.47	107.48	-0.009%	-0.121%	-0.121%	-2.502%	-0.45	1.20	1.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.21	111.21	0.000%	0.061%	0.061%	-1.462%	-0.45	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.20	114.19	0.009%	0.173%	0.173%	-0.898%	-0.43	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.55	120.54	0.012%	0.220%	0.220%	-1.294%	-0.38	2.96	2.98
IE0034074488	3407448	4.5 Treas Bnd 2020	118.28	118.31	-0.025%	0.261%	0.261%	-0.309%	-0.34	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.67	122.72	-0.047%	0.218%	0.218%	-0.142%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	105.43	-0.098%	0.549%	0.549%	3.070%	-0.14	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.66	125.73	-0.060%	0.614%	0.614%	2.722%	0.05	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.04	124.21	-0.139%	0.478%	0.478%	4.123%	0.23	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.38	142.62	-0.165%	0.441%	0.441%	4.003%	0.40	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.02	105.27	-0.242%	0.567%	0.567%		0.48	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.29	121.81	-0.431%	0.844%	0.844%	11.143%	0.77	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.94	118.85	-0.763%	0.441%	0.441%	23.039%	1.25	22.50	22.22

Return Price Performance			Index Price 15-Jul-2016	Previous Index Price 14-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	0.005%	0.086%	0.086%	0.190%	-0.45	1.20	1.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.55	114.53	0.010%	0.221%	0.221%	0.685%	-0.45	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	114.50	0.019%	0.330%	0.330%	-2.613%	-0.43	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.93	124.90	0.026%	0.408%	0.408%	1.301%	-0.38	2.96	2.98
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.39	-0.015%	0.415%	0.415%	-2.011%	-0.34	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	126.42	-0.036%	0.375%	0.375%	2.037%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.59	105.69	-0.096%	0.578%	0.578%	2.691%	-0.14	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.91	126.97	-0.050%	0.736%	0.736%	1.215%	0.05	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.14	125.31	-0.131%	0.586%	0.586%	2.740%	0.23	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.22	144.44	-0.152%	0.591%	0.591%	2.110%	0.40	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.18	105.43	-0.239%	0.605%	0.605%		0.48	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.69	122.21	-0.425%	0.924%	0.924%	9.987%	0.77	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.75	119.66	-0.753%	0.508%	0.508%	21.688%	1.25	22.50	22.22