

Irish Stock Exchange Daily Bond Index Report

Monday 18 July, 2016

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Bond Indices Performance

Index	Close Value 18-Jul-2016	Previous Close Value 15-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.96	121.87	0.071%	0.43%	0.43%	2.76%	21.96%	6.26	6.23	0.39
All Bond Index (Return)	204.94	204.75	0.096%	0.58%	0.58%	4.63%	104.94%	6.26	6.23	0.39
Under 3 Bond Index (Clean)	91.38	91.37	0.007%	0.06%	0.06%	-1.88%	-8.62%	2.10	2.11	-0.45
Under 3 Bond Index (Return)	143.69	143.63	0.041%	0.26%	0.26%	0.53%	43.69%	2.10	2.11	-0.45
Under 5 Bond Index (Clean)	104.95	104.91	0.037%	0.19%	0.19%	-1.02%	4.95%	2.86	2.87	-0.38
Under 5 Bond Index (Return)	169.26	169.14	0.070%	0.39%	0.39%	1.26%	69.26%	2.86	2.87	-0.38
Under 10 Bond Index (Clean)	116.50	116.43	0.057%	0.36%	0.36%	0.89%	16.50%	4.65	4.65	0.03
Under 10 Bond Index (Return)	191.15	190.99	0.084%	0.53%	0.53%	2.91%	91.15%	4.65	4.65	0.03
5 Plus Bond Index (Clean)	137.12	136.98	0.101%	0.65%	0.65%	7.03%	37.12%	9.53	9.47	0.62
5 Plus Bond Index (Return)	233.70	233.42	0.121%	0.77%	0.77%	8.45%	133.70%	9.53	9.47	0.62
10 Plus Bond Index (Clean)	151.87	151.63	0.157%	0.84%	0.84%	15.27%	51.87%	16.31	16.15	1.03
10 Plus Bond Index (Return)	270.34	269.88	0.171%	0.93%	0.93%	16.31%	170.34%	16.31	16.15	1.03

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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	107.45	4.13	274	111.58	0.00	6,389	6,865	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.21	3.38	274	114.59	0.00	9,256	10,293	10606
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.23	0.36	30	114.59	0.00	7,700	8,796	8823
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.59	4.43	274	125.02	0.00	6,667	8,039	8334
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.38	1.12	91	119.50	0.00	11,269	13,340	13466
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.75	3.75	274	126.50	0.00	8,252	10,129	10439
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.44	0.27	125	105.71	0.00	5,714	6,024	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.70	1.28	120	126.98	0.00	5,480	6,887	6958
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.12	1.14	122	125.26	0.00	7,982	9,907	9998
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.51	1.88	127	144.39	0.00	11,480	16,361	16576
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.13	0.18	64	105.30	0.00	4,750	4,994	5002
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.44	0.42	64	121.86	0.00	8,068	9,797	9831
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.19	0.83	151	119.01	0.00	5,635	6,659	6706

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jul-2016	Previous Index Price 15-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	107.45	107.47	-0.016%	-0.137%	-0.137%	-2.518%	-0.45	1.20	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.21	111.21	0.007%	0.068%	0.068%	-1.455%	-0.46	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.20	0.024%	0.196%	0.196%	-0.875%	-0.44	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.59	120.55	0.031%	0.251%	0.251%	-1.263%	-0.39	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	118.38	118.28	0.080%	0.342%	0.342%	-0.229%	-0.36	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.75	122.67	0.065%	0.284%	0.284%	-0.077%	-0.31	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.44	105.33	0.107%	0.657%	0.657%	3.180%	-0.16	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.70	125.66	0.032%	0.646%	0.646%	2.755%	0.04	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.12	124.04	0.069%	0.547%	0.547%	4.195%	0.22	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.51	142.38	0.091%	0.533%	0.533%	4.098%	0.39	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.13	105.02	0.108%	0.675%	0.675%		0.47	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.44	121.29	0.124%	0.969%	0.969%	11.281%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.19	117.94	0.205%	0.647%	0.647%	23.292%	1.24	22.50	22.22

Return Price Performance			Index Price 18-Jul-2016	Previous Index Price 15-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	111.58	111.55	0.025%	0.111%	0.111%	0.215%	-0.45	1.20	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.59	114.55	0.039%	0.261%	0.261%	0.724%	-0.46	2.13	2.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.59	114.53	0.056%	0.386%	0.386%	-2.559%	-0.44	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.02	124.93	0.068%	0.477%	0.477%	1.370%	-0.39	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.37	0.111%	0.526%	0.526%	-1.903%	-0.36	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.50	126.38	0.096%	0.471%	0.471%	2.135%	-0.31	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.59	0.114%	0.692%	0.692%	2.808%	-0.16	5.54	5.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.98	126.91	0.057%	0.793%	0.793%	1.273%	0.04	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.26	125.14	0.090%	0.677%	0.677%	2.833%	0.22	6.91	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.39	144.22	0.121%	0.712%	0.712%	2.233%	0.39	7.32	7.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.30	105.18	0.115%	0.721%	0.721%		0.47	9.40	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.86	121.69	0.140%	1.065%	1.065%	10.140%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.01	118.75	0.217%	0.726%	0.726%	21.952%	1.24	22.50	22.22