

# Irish Stock Exchange Daily Bond Index Report

Tuesday 19 July, 2016

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## Bond Indices Performance

Index	Close Value 19-Jul-2016	Previous Close Value 18-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.86	121.96	-0.079%	0.35%	0.35%	2.68%	21.86%	6.25	6.23	0.40
All Bond Index (Return)	204.80	204.94	-0.068%	0.51%	0.51%	4.56%	104.80%	6.25	6.23	0.40
Under 3 Bond Index (Clean)	91.33	91.38	-0.047%	0.01%	0.01%	-1.92%	-8.67%	2.10	2.11	-0.43
Under 3 Bond Index (Return)	143.64	143.69	-0.034%	0.23%	0.23%	0.49%	43.64%	2.10	2.11	-0.43
Under 5 Bond Index (Clean)	104.89	104.95	-0.052%	0.14%	0.14%	-1.07%	4.89%	2.85	2.87	-0.37
Under 5 Bond Index (Return)	169.19	169.26	-0.040%	0.35%	0.35%	1.22%	69.19%	2.85	2.87	-0.37
Under 10 Bond Index (Clean)	116.41	116.50	-0.082%	0.28%	0.28%	0.81%	16.41%	4.65	4.64	0.05
Under 10 Bond Index (Return)	191.02	191.15	-0.070%	0.46%	0.46%	2.84%	91.02%	4.65	4.64	0.05
5 Plus Bond Index (Clean)	136.98	137.12	-0.103%	0.55%	0.55%	6.92%	36.98%	9.53	9.47	0.63
5 Plus Bond Index (Return)	233.48	233.70	-0.095%	0.67%	0.67%	8.34%	133.48%	9.53	9.47	0.63
10 Plus Bond Index (Clean)	151.78	151.87	-0.063%	0.78%	0.78%	15.19%	51.78%	16.30	16.14	1.03
10 Plus Bond Index (Return)	270.18	270.34	-0.058%	0.87%	0.87%	16.25%	170.18%	16.30	16.14	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	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	107.43	4.14	275	111.58	0.00	6,389	6,864	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.15	3.39	275	114.54	0.00	9,256	10,287	10601
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.16	0.37	31	114.53	0.00	7,700	8,790	8819
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.54	4.45	275	124.98	0.00	6,667	8,036	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.33	1.13	92	119.46	0.00	11,269	13,334	13462
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.64	3.77	275	126.40	0.00	8,252	10,120	10431
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.29	0.28	126	105.57	0.00	5,714	6,016	6032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.54	1.29	121	126.84	0.00	5,480	6,879	6950
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.98	1.15	123	125.13	0.00	7,982	9,896	9987
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.36	1.89	128	144.25	0.00	11,480	16,343	16561
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.98	0.18	65	105.16	0.00	4,750	4,987	4995
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.42	0.43	65	121.85	0.00	8,068	9,796	9830
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.02	0.83	152	118.86	0.00	5,635	6,650	6697



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jul-2016	Previous Index Price 18-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	107.43	107.45	-0.014%	-0.151%	-0.151%	-2.531%	-0.45	1.19	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.15	111.21	-0.058%	0.010%	0.010%	-1.513%	-0.43	2.13	2.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.16	114.23	-0.059%	0.138%	0.138%	-0.933%	-0.43	2.79	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.54	120.59	-0.046%	0.205%	0.205%	-1.308%	-0.38	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	118.33	118.38	-0.041%	0.301%	0.301%	-0.270%	-0.36	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.64	122.75	-0.090%	0.194%	0.194%	-0.167%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.29	105.44	-0.140%	0.516%	0.516%	3.036%	-0.13	5.54	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.54	125.70	-0.121%	0.524%	0.524%	2.631%	0.06	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.98	124.12	-0.113%	0.433%	0.433%	4.077%	0.24	6.90	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.36	142.51	-0.105%	0.427%	0.427%	3.988%	0.40	7.31	7.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.98	105.13	-0.141%	0.533%	0.533%		0.48	9.40	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.42	121.44	-0.012%	0.956%	0.956%	11.267%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.02	118.19	-0.137%	0.509%	0.509%	23.123%	1.25	22.49	22.22

Return Price Performance			Index Price 19-Jul-2016	Previous Index Price 18-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	111.58	0.000%	0.111%	0.111%	0.215%	-0.45	1.19	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.54	114.59	-0.046%	0.214%	0.214%	0.678%	-0.43	2.13	2.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.53	114.59	-0.048%	0.338%	0.338%	-2.605%	-0.43	2.79	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	125.02	-0.031%	0.445%	0.445%	1.339%	-0.38	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.46	119.50	-0.030%	0.495%	0.495%	-1.932%	-0.36	3.52	3.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.40	126.50	-0.076%	0.395%	0.395%	2.057%	-0.29	3.85	3.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.57	105.71	-0.138%	0.553%	0.553%	2.666%	-0.13	5.54	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.84	126.98	-0.111%	0.681%	0.681%	1.160%	0.06	6.02	6.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.13	125.26	-0.104%	0.572%	0.572%	2.726%	0.24	6.90	6.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.25	144.39	-0.093%	0.618%	0.618%	2.138%	0.40	7.31	7.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.16	105.30	-0.138%	0.583%	0.583%		0.48	9.40	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.85	121.86	-0.007%	1.057%	1.057%	10.132%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.86	119.01	-0.131%	0.594%	0.594%	21.792%	1.25	22.49	22.22