

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 July, 2016

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Bond Indices Performance

Index	Close Value 20-Jul-2016	Previous Close Value 19-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.81	121.86	-0.040%	0.31%	0.31%	2.64%	21.81%	6.25	6.23	0.41
All Bond Index (Return)	204.74	204.80	-0.031%	0.48%	0.48%	4.53%	104.74%	6.25	6.23	0.41
Under 3 Bond Index (Clean)	91.31	91.33	-0.027%	-0.02%	-0.02%	-1.95%	-8.69%	2.09	2.10	-0.43
Under 3 Bond Index (Return)	143.62	143.64	-0.015%	0.21%	0.21%	0.48%	43.62%	2.09	2.10	-0.43
Under 5 Bond Index (Clean)	104.84	104.89	-0.050%	0.09%	0.09%	-1.12%	4.84%	2.85	2.86	-0.36
Under 5 Bond Index (Return)	169.12	169.19	-0.037%	0.31%	0.31%	1.18%	69.12%	2.85	2.86	-0.36
Under 10 Bond Index (Clean)	116.34	116.41	-0.060%	0.22%	0.22%	0.75%	16.34%	4.64	4.64	0.06
Under 10 Bond Index (Return)	190.93	191.02	-0.050%	0.41%	0.41%	2.79%	90.93%	4.64	4.64	0.06
5 Plus Bond Index (Clean)	136.93	136.98	-0.031%	0.52%	0.52%	6.89%	36.93%	9.53	9.47	0.63
5 Plus Bond Index (Return)	233.42	233.48	-0.025%	0.65%	0.65%	8.32%	133.42%	9.53	9.47	0.63
10 Plus Bond Index (Clean)	151.90	151.78	0.082%	0.86%	0.86%	15.29%	51.90%	16.31	16.14	1.03
10 Plus Bond Index (Return)	270.42	270.18	0.087%	0.96%	0.96%	16.35%	170.42%	16.31	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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	107.44	4.16	276	111.59	0.00	6,389	6,864	7130
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.12	3.40	276	114.52	0.00	9,256	10,285	10600
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.10	0.39	32	114.49	0.00	7,700	8,786	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.47	4.46	276	124.93	0.00	6,667	8,031	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.24	1.15	93	119.39	0.00	11,269	13,324	13453
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.55	3.78	276	126.33	0.00	8,252	10,113	10425
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.15	0.28	127	105.43	0.00	5,714	6,008	6024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.43	1.30	122	126.73	0.00	5,480	6,873	6944
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.86	1.16	124	125.02	0.00	7,982	9,887	9979
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.30	1.91	129	144.20	0.00	11,480	16,336	16555
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.94	0.18	66	105.12	0.00	4,750	4,985	4993
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.47	0.43	66	121.91	0.00	8,068	9,800	9835
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.19	0.84	153	119.03	0.00	5,675	6,659	6707

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Bond Index Constituent

Clean Price Performance			Index Price 20-Jul-2016	Previous Index Price 19-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	107.44	107.43	0.002%	-0.149%	-0.149%	-2.529%	-0.46	1.19	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.12	111.15	-0.025%	-0.015%	-0.015%	-1.537%	-0.43	2.12	2.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.16	-0.053%	0.085%	0.085%	-0.985%	-0.41	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.47	120.54	-0.054%	0.151%	0.151%	-1.362%	-0.37	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	118.24	118.33	-0.078%	0.223%	0.223%	-0.347%	-0.34	3.51	3.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.55	122.64	-0.067%	0.127%	0.127%	-0.234%	-0.28	3.84	3.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.15	105.29	-0.133%	0.382%	0.382%	2.899%	-0.11	5.53	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.43	125.54	-0.090%	0.434%	0.434%	2.538%	0.07	6.02	6.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.86	123.98	-0.094%	0.339%	0.339%	3.979%	0.25	6.90	6.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.30	142.36	-0.046%	0.381%	0.381%	3.941%	0.41	7.31	7.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.94	104.98	-0.035%	0.498%	0.498%		0.48	9.39	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.47	121.42	0.044%	1.000%	1.000%	11.315%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.19	118.02	0.140%	0.650%	0.650%	23.295%	1.24	22.49	22.22

Return Price Performance			Index Price 20-Jul-2016	Previous Index Price 19-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	111.59	111.58	0.015%	0.127%	0.127%	0.230%	-0.46	1.19	1.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.52	114.54	-0.013%	0.201%	0.201%	0.665%	-0.43	2.12	2.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.53	-0.042%	0.296%	0.296%	-2.646%	-0.41	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.93	124.98	-0.039%	0.406%	0.406%	1.299%	-0.37	2.96	2.97
IE0034074488	3407448	4.5 Treas Bnd 2020	119.39	119.46	-0.066%	0.429%	0.429%	-1.997%	-0.34	3.51	3.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.40	-0.054%	0.341%	0.341%	2.002%	-0.28	3.84	3.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.43	105.57	-0.131%	0.422%	0.422%	2.531%	-0.11	5.53	5.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.73	126.84	-0.080%	0.600%	0.600%	1.079%	0.07	6.02	6.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.02	125.13	-0.086%	0.485%	0.485%	2.638%	0.25	6.90	6.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.20	144.25	-0.035%	0.582%	0.582%	2.101%	0.41	7.31	7.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.12	105.16	-0.032%	0.550%	0.550%		0.48	9.39	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.91	121.85	0.049%	1.107%	1.107%	10.186%	0.76	12.09	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.03	118.86	0.143%	0.738%	0.738%	21.967%	1.24	22.49	22.22