

Irish Stock Exchange Daily Bond Index Report

Thursday 21 July, 2016

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Bond Indices Performance

Index	Close Value 21-Jul-2016	Previous Close Value 20-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.63	121.81	-0.144%	0.16%	0.16%	2.49%	21.63%	6.25	6.22	0.43
All Bond Index (Return)	204.47	204.74	-0.134%	0.35%	0.35%	4.39%	104.47%	6.25	6.22	0.43
Under 3 Bond Index (Clean)	91.25	91.31	-0.069%	-0.09%	-0.09%	-2.02%	-8.76%	2.09	2.10	-0.41
Under 3 Bond Index (Return)	143.53	143.62	-0.056%	0.16%	0.16%	0.42%	43.53%	2.09	2.10	-0.41
Under 5 Bond Index (Clean)	104.75	104.84	-0.086%	0.00%	0.00%	-1.20%	4.75%	2.84	2.85	-0.34
Under 5 Bond Index (Return)	169.00	169.12	-0.073%	0.24%	0.24%	1.11%	69.00%	2.84	2.85	-0.34
Under 10 Bond Index (Clean)	116.18	116.34	-0.133%	0.09%	0.09%	0.61%	16.18%	4.63	4.63	0.08
Under 10 Bond Index (Return)	190.69	190.93	-0.122%	0.29%	0.29%	2.66%	90.69%	4.63	4.63	0.08
5 Plus Bond Index (Clean)	136.66	136.93	-0.201%	0.32%	0.32%	6.67%	36.66%	9.53	9.46	0.65
5 Plus Bond Index (Return)	232.97	233.42	-0.192%	0.46%	0.46%	8.11%	132.97%	9.53	9.46	0.65
10 Plus Bond Index (Clean)	151.57	151.90	-0.215%	0.64%	0.64%	15.04%	51.57%	16.30	16.14	1.04
10 Plus Bond Index (Return)	269.85	270.42	-0.209%	0.75%	0.75%	16.10%	169.85%	16.30	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	107.36	4.17	277	111.53	0.00	6,389	6,859	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.05	3.42	277	114.47	0.00	9,256	10,279	10595
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.01	0.40	33	114.41	0.00	7,700	8,779	8810
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.36	4.48	277	124.84	0.00	6,667	8,024	8322
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.13	1.16	94	119.28	0.00	11,269	13,311	13442
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.42	3.80	277	126.21	0.00	8,252	10,102	10415
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.02	0.28	128	105.30	0.00	5,714	6,000	6017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.19	1.31	123	126.51	0.00	5,480	6,860	6932
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.64	1.16	125	124.80	0.00	7,982	9,868	9961
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.99	1.92	130	143.91	0.00	11,480	16,301	16521
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.69	0.18	67	104.87	0.00	4,750	4,973	4982
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.33	0.44	67	121.77	0.00	8,068	9,788	9824
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.77	0.84	154	118.62	0.00	5,715	6,683	6731

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Bond Index Constituent

Clean Price Performance			Index Price 21-Jul-2016	Previous Index Price 20-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	107.36	107.44	-0.073%	-0.221%	-0.221%	-2.600%	-0.44	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.05	111.12	-0.060%	-0.076%	-0.076%	-1.597%	-0.42	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.01	114.10	-0.076%	0.009%	0.009%	-1.060%	-0.40	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.36	120.47	-0.093%	0.058%	0.058%	-1.453%	-0.35	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	118.13	118.24	-0.096%	0.127%	0.127%	-0.442%	-0.32	3.50	3.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.42	122.55	-0.113%	0.014%	0.014%	-0.346%	-0.26	3.84	3.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.02	105.15	-0.126%	0.256%	0.256%	2.769%	-0.09	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.19	125.43	-0.189%	0.244%	0.244%	2.345%	0.10	6.01	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.64	123.86	-0.184%	0.154%	0.154%	3.788%	0.27	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.99	142.30	-0.216%	0.164%	0.164%	3.717%	0.43	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.69	104.94	-0.241%	0.256%	0.256%		0.51	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.33	121.47	-0.122%	0.877%	0.877%	11.180%	0.77	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.77	118.19	-0.351%	0.296%	0.296%	22.862%	1.26	22.47	22.20

Return Price Performance			Index Price 21-Jul-2016	Previous Index Price 20-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	111.53	111.59	-0.056%	0.070%	0.070%	0.173%	-0.44	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.47	114.52	-0.048%	0.153%	0.153%	0.616%	-0.42	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.49	-0.066%	0.230%	0.230%	-2.710%	-0.40	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.84	124.93	-0.076%	0.330%	0.330%	1.222%	-0.35	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.28	119.39	-0.085%	0.344%	0.344%	-2.080%	-0.32	3.50	3.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.21	126.33	-0.098%	0.242%	0.242%	1.902%	-0.26	3.84	3.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.30	105.43	-0.122%	0.299%	0.299%	2.406%	-0.09	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.51	126.73	-0.179%	0.420%	0.420%	0.898%	0.10	6.01	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.80	125.02	-0.175%	0.309%	0.309%	2.458%	0.27	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.91	144.20	-0.202%	0.379%	0.379%	1.895%	0.43	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.87	105.12	-0.238%	0.311%	0.311%		0.51	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.77	121.91	-0.116%	0.990%	0.990%	10.059%	0.77	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.62	119.03	-0.344%	0.392%	0.392%	21.548%	1.26	22.47	22.20