

Irish Stock Exchange Daily Bond Index Report

Irish  Stock Exchange

Friday 22 July, 2016

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Bond Indices Performance

Index	Close Value 22-Jul-2016	Previous Close Value 21-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.79	121.63	0.126%	0.29%	0.29%	2.62%	21.79%	6.26	6.24	0.41
All Bond Index (Return)	204.74	204.47	0.133%	0.48%	0.48%	4.53%	104.74%	6.26	6.24	0.41
Under 3 Bond Index (Clean)	91.28	91.25	0.037%	-0.05%	-0.05%	-1.98%	-8.72%	2.08	2.09	-0.44
Under 3 Bond Index (Return)	143.60	143.53	0.048%	0.20%	0.20%	0.47%	43.60%	2.08	2.09	-0.44
Under 5 Bond Index (Clean)	104.79	104.75	0.042%	0.04%	0.04%	-1.16%	4.79%	2.84	2.85	-0.36
Under 5 Bond Index (Return)	169.09	169.00	0.053%	0.29%	0.29%	1.16%	69.09%	2.84	2.85	-0.36
Under 10 Bond Index (Clean)	116.26	116.18	0.068%	0.16%	0.16%	0.68%	16.26%	4.63	4.63	0.07
Under 10 Bond Index (Return)	190.84	190.69	0.076%	0.36%	0.36%	2.74%	90.84%	4.63	4.63	0.07
5 Plus Bond Index (Clean)	136.94	136.66	0.205%	0.52%	0.52%	6.89%	36.94%	9.55	9.49	0.63
5 Plus Bond Index (Return)	233.46	232.97	0.210%	0.67%	0.67%	8.33%	133.46%	9.55	9.49	0.63
10 Plus Bond Index (Clean)	152.30	151.57	0.482%	1.13%	1.13%	15.59%	52.30%	16.34	16.18	1.01
10 Plus Bond Index (Return)	271.16	269.85	0.484%	1.23%	1.23%	16.67%	171.16%	16.34	16.18	1.01

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	4.19	278	111.54	0.00	6,389	6,859	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.08	3.43	278	114.51	0.00	9,256	10,281	10598
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.11	0.41	34	114.52	0.00	7,700	8,786	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.39	4.49	278	124.88	0.00	6,667	8,026	8325
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.20	1.17	95	119.37	0.00	11,269	13,320	13452
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.46	3.81	278	126.27	0.00	8,252	10,105	10420
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.10	0.28	129	105.38	0.00	5,714	6,005	6021
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.30	1.33	124	126.63	0.00	5,480	6,866	6938
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.77	1.17	126	124.94	0.00	7,982	9,879	9973
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.14	1.94	131	144.07	0.00	11,480	16,318	16540
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.84	0.19	68	105.02	0.00	4,750	4,980	4988
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.73	0.45	68	122.18	0.00	8,068	9,821	9857
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.59	0.85	155	119.44	0.00	5,715	6,777	6826

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Bond Index Constituent

Clean Price Performance			Index Price 22-Jul-2016	Previous Index Price 21-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	107.36	-0.002%	-0.223%	-0.223%	-2.602%	-0.45	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.08	111.05	0.024%	-0.051%	-0.051%	-1.573%	-0.43	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.11	114.01	0.083%	0.092%	0.092%	-0.978%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.39	120.36	0.027%	0.085%	0.085%	-1.427%	-0.36	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.13	0.066%	0.193%	0.193%	-0.377%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.46	122.42	0.037%	0.051%	0.051%	-0.309%	-0.27	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.10	105.02	0.073%	0.329%	0.329%	2.845%	-0.10	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.30	125.19	0.085%	0.330%	0.330%	2.432%	0.08	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.77	123.64	0.105%	0.259%	0.259%	3.897%	0.26	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.14	141.99	0.104%	0.268%	0.268%	3.824%	0.42	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.84	104.69	0.139%	0.395%	0.395%		0.49	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.73	121.33	0.334%	1.214%	1.214%	11.551%	0.74	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.59	117.77	0.696%	0.995%	0.995%	23.717%	1.23	22.50	22.22

Return Price Performance			Index Price 22-Jul-2016	Previous Index Price 21-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	111.54	111.53	0.012%	0.082%	0.082%	0.185%	-0.45	1.18	1.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	114.47	0.034%	0.187%	0.187%	0.650%	-0.43	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.41	0.094%	0.324%	0.324%	-2.619%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	124.84	0.038%	0.368%	0.368%	1.261%	-0.36	2.95	2.96
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.28	0.075%	0.420%	0.420%	-2.006%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.27	126.21	0.046%	0.288%	0.288%	1.949%	-0.27	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.38	105.30	0.075%	0.374%	0.374%	2.483%	-0.10	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.63	126.51	0.093%	0.514%	0.514%	0.992%	0.08	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.94	124.80	0.112%	0.422%	0.422%	2.573%	0.26	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.07	143.91	0.113%	0.492%	0.492%	2.009%	0.42	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.02	104.87	0.140%	0.451%	0.451%		0.49	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.18	121.77	0.338%	1.331%	1.331%	10.431%	0.74	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.44	118.62	0.696%	1.090%	1.090%	22.393%	1.23	22.50	22.22