

Irish Stock Exchange Daily Bond Index Report

Monday 25 July, 2016

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Bond Indices Performance

Index	Close Value 25-Jul-2016	Previous Close Value 22-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.01	121.79	0.186%	0.47%	0.47%	2.81%	22.01%	6.28	6.25	0.38
All Bond Index (Return)	205.17	204.74	0.211%	0.69%	0.69%	4.75%	105.17%	6.28	6.25	0.38
Under 3 Bond Index (Clean)	91.28	91.28	0.001%	-0.05%	-0.05%	-1.98%	-8.72%	2.08	2.09	-0.44
Under 3 Bond Index (Return)	143.65	143.60	0.036%	0.24%	0.24%	0.51%	43.65%	2.08	2.09	-0.44
Under 5 Bond Index (Clean)	104.80	104.79	0.007%	0.05%	0.05%	-1.16%	4.80%	2.84	2.85	-0.37
Under 5 Bond Index (Return)	169.16	169.09	0.040%	0.33%	0.33%	1.20%	69.16%	2.84	2.85	-0.37
Under 10 Bond Index (Clean)	116.36	116.26	0.087%	0.24%	0.24%	0.77%	16.36%	4.63	4.63	0.05
Under 10 Bond Index (Return)	191.06	190.84	0.114%	0.48%	0.48%	2.86%	91.06%	4.63	4.63	0.05
5 Plus Bond Index (Clean)	137.43	136.94	0.357%	0.88%	0.88%	7.27%	37.43%	9.57	9.51	0.59
5 Plus Bond Index (Return)	234.33	233.46	0.374%	1.04%	1.04%	8.74%	134.33%	9.57	9.51	0.59
10 Plus Bond Index (Clean)	153.51	152.30	0.794%	1.93%	1.93%	16.51%	53.51%	16.37	16.22	0.96
10 Plus Bond Index (Return)	273.35	271.16	0.806%	2.05%	2.05%	17.61%	173.35%	16.37	16.22	0.96

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	107.34	4.23	281	111.57	0.00	6,389	6,858	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.10	3.46	281	114.56	0.00	9,256	10,283	10604
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.10	0.45	37	114.55	0.00	7,700	8,786	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.41	4.54	281	124.95	0.00	6,667	8,027	8330
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.20	1.21	98	119.41	0.00	11,269	13,320	13456
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.49	3.85	281	126.34	0.00	8,252	10,108	10426
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.18	0.29	132	105.47	0.00	5,714	6,010	6026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.48	1.36	127	126.83	0.00	5,480	6,876	6950
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.00	1.20	129	125.20	0.00	7,982	9,898	9994
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.47	1.98	134	144.45	0.00	11,480	16,355	16583
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.12	0.20	71	105.32	0.00	4,750	4,993	5002
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.40	0.47	71	122.87	0.00	8,068	9,875	9913
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.96	0.87	158	120.82	0.00	5,715	6,855	6904

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jul-2016	Previous Index Price 22-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	107.34	107.36	-0.014%	-0.237%	-0.237%	-2.616%	-0.45	1.18	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.10	111.08	0.018%	-0.033%	-0.033%	-1.555%	-0.45	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.11	-0.007%	0.085%	0.085%	-0.985%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.41	120.39	0.015%	0.100%	0.100%	-1.412%	-0.37	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.20	-0.003%	0.191%	0.191%	-0.379%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.49	122.46	0.027%	0.078%	0.078%	-0.282%	-0.28	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.18	105.10	0.079%	0.409%	0.409%	2.926%	-0.12	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.48	125.30	0.141%	0.472%	0.472%	2.577%	0.06	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.00	123.77	0.190%	0.450%	0.450%	4.094%	0.23	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.47	142.14	0.232%	0.501%	0.501%	4.065%	0.39	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.12	104.84	0.272%	0.667%	0.667%		0.46	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.40	121.73	0.549%	1.769%	1.769%	12.163%	0.69	12.08	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.96	118.59	1.151%	2.157%	2.157%	25.141%	1.17	22.53	22.27

Return Price Performance			Index Price 25-Jul-2016	Previous Index Price 22-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	111.57	111.54	0.027%	0.109%	0.109%	0.212%	-0.45	1.18	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.56	114.51	0.050%	0.237%	0.237%	0.701%	-0.45	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.55	114.52	0.024%	0.349%	0.349%	-2.595%	-0.43	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.95	124.88	0.053%	0.421%	0.421%	1.314%	-0.37	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.41	119.37	0.028%	0.448%	0.448%	-1.978%	-0.34	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.34	126.27	0.059%	0.347%	0.347%	2.009%	-0.28	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.47	105.38	0.084%	0.459%	0.459%	2.569%	-0.12	5.52	5.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	126.63	0.165%	0.679%	0.679%	1.159%	0.06	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.20	124.94	0.211%	0.633%	0.633%	2.789%	0.23	6.89	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.45	144.07	0.260%	0.753%	0.753%	2.274%	0.39	7.30	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.32	105.02	0.280%	0.733%	0.733%		0.46	9.38	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.87	122.18	0.563%	1.902%	1.902%	11.052%	0.69	12.08	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.82	119.44	1.157%	2.260%	2.260%	23.809%	1.17	22.53	22.27