

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 July, 2016

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Bond Indices Performance

Index	Close Value 26-Jul-2016	Previous Close Value 25-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.98	122.01	-0.029%	0.45%	0.45%	2.78%	21.98%	6.27	6.25	0.38
All Bond Index (Return)	205.13	205.17	-0.019%	0.67%	0.67%	4.73%	105.13%	6.27	6.25	0.38
Under 3 Bond Index (Clean)	91.27	91.28	-0.008%	-0.06%	-0.06%	-1.99%	-8.73%	2.08	2.09	-0.44
Under 3 Bond Index (Return)	143.66	143.65	0.003%	0.24%	0.24%	0.51%	43.66%	2.08	2.09	-0.44
Under 5 Bond Index (Clean)	104.80	104.80	-0.003%	0.05%	0.05%	-1.16%	4.80%	2.84	2.85	-0.37
Under 5 Bond Index (Return)	169.17	169.16	0.009%	0.34%	0.34%	1.21%	69.17%	2.84	2.85	-0.37
Under 10 Bond Index (Clean)	116.34	116.36	-0.021%	0.22%	0.22%	0.75%	16.34%	4.63	4.63	0.05
Under 10 Bond Index (Return)	191.03	191.06	-0.012%	0.47%	0.47%	2.84%	91.03%	4.63	4.63	0.05
5 Plus Bond Index (Clean)	137.35	137.43	-0.054%	0.83%	0.83%	7.21%	37.35%	9.56	9.51	0.60
5 Plus Bond Index (Return)	234.22	234.33	-0.047%	1.00%	1.00%	8.69%	134.22%	9.56	9.51	0.60
10 Plus Bond Index (Clean)	153.40	153.51	-0.075%	1.85%	1.85%	16.43%	53.40%	16.38	16.22	0.97
10 Plus Bond Index (Return)	273.15	273.35	-0.070%	1.98%	1.98%	17.52%	173.15%	16.38	16.22	0.97

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	107.33	4.25	282	111.58	0.00	6,389	6,857	7129
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.08	3.48	282	114.56	0.00	9,256	10,281	10603
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.10	0.46	38	114.56	0.00	7,700	8,786	8821
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.39	4.56	282	124.95	0.00	6,667	8,026	8330
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.20	1.22	99	119.42	0.00	11,269	13,320	13457
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.52	3.86	282	126.38	0.00	8,252	10,110	10429
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.16	0.29	133	105.45	0.00	5,714	6,008	6025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.46	1.37	128	126.83	0.00	5,480	6,875	6950
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.97	1.21	130	125.18	0.00	7,982	9,895	9991
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.38	2.00	135	144.38	0.00	11,480	16,346	16575
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.00	0.20	72	105.20	0.00	4,750	4,988	4997
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.15	0.47	72	122.63	0.00	8,068	9,855	9893
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.09	0.87	159	120.96	0.00	5,715	6,862	6912

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jul-2016	Previous Index Price 25-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	107.33	107.34	-0.011%	-0.248%	-0.248%	-2.626%	-0.45	1.18	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.08	111.10	-0.015%	-0.049%	-0.049%	-1.570%	-0.45	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.10	114.10	0.003%	0.088%	0.088%	-0.982%	-0.44	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.39	120.41	-0.015%	0.085%	0.085%	-1.427%	-0.37	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	118.20	118.20	0.000%	0.191%	0.191%	-0.379%	-0.35	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.52	122.49	0.018%	0.096%	0.096%	-0.265%	-0.29	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.16	105.18	-0.019%	0.389%	0.389%	2.906%	-0.11	5.52	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.46	125.48	-0.014%	0.458%	0.458%	2.563%	0.06	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.97	124.00	-0.028%	0.421%	0.421%	4.065%	0.23	6.88	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.38	142.47	-0.060%	0.441%	0.441%	4.003%	0.39	7.29	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.00	105.12	-0.114%	0.553%	0.553%		0.48	9.38	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.15	122.40	-0.200%	1.566%	1.566%	11.939%	0.71	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.09	119.96	0.106%	2.265%	2.265%	25.274%	1.17	22.54	22.28

Return Price Performance			Index Price 26-Jul-2016	Previous Index Price 25-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	111.57	0.003%	0.111%	0.111%	0.215%	-0.45	1.18	1.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.56	114.56	-0.003%	0.234%	0.234%	0.697%	-0.45	2.11	2.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.56	114.55	0.013%	0.362%	0.362%	-2.583%	-0.44	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.95	124.95	-0.002%	0.420%	0.420%	1.313%	-0.37	2.94	2.95
IE0034074488	3407448	4.5 Treas Bnd 2020	119.42	119.41	0.011%	0.459%	0.459%	-1.968%	-0.35	3.50	3.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	126.34	0.028%	0.376%	0.376%	2.038%	-0.29	3.83	3.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.45	105.47	-0.016%	0.443%	0.443%	2.553%	-0.11	5.52	5.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.83	126.83	-0.005%	0.675%	0.675%	1.154%	0.06	6.00	6.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.18	125.20	-0.021%	0.612%	0.612%	2.768%	0.23	6.88	6.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.38	144.45	-0.048%	0.704%	0.704%	2.225%	0.39	7.29	7.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.20	105.32	-0.112%	0.620%	0.620%		0.48	9.38	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.63	122.87	-0.195%	1.704%	1.704%	10.836%	0.71	12.08	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.96	120.82	0.109%	2.371%	2.371%	23.944%	1.17	22.54	22.28