

Irish Stock Exchange Daily Bond Index Report

Friday 29 July, 2016

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Bond Indices Performance

Index	Close Value 29-Jul-2016	Previous Close Value 28-Jul-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.16	121.97	0.156%	0.60%	0.60%	2.93%	22.16%	6.28	6.25	0.36
All Bond Index (Return)	205.49	205.15	0.162%	0.85%	0.85%	4.91%	105.49%	6.28	6.25	0.36
Under 3 Bond Index (Clean)	91.23	91.22	0.012%	-0.11%	-0.11%	-2.03%	-8.77%	2.06	2.07	-0.45
Under 3 Bond Index (Return)	143.64	143.61	0.023%	0.23%	0.23%	0.50%	43.64%	2.06	2.07	-0.45
Under 5 Bond Index (Clean)	104.74	104.71	0.028%	-0.01%	-0.01%	-1.21%	4.74%	2.82	2.83	-0.37
Under 5 Bond Index (Return)	169.14	169.08	0.038%	0.32%	0.32%	1.20%	69.14%	2.82	2.83	-0.37
Under 10 Bond Index (Clean)	116.42	116.30	0.100%	0.29%	0.29%	0.82%	16.42%	4.62	4.62	0.02
Under 10 Bond Index (Return)	191.23	191.02	0.108%	0.57%	0.57%	2.95%	91.23%	4.62	4.62	0.02
5 Plus Bond Index (Clean)	137.82	137.44	0.276%	1.17%	1.17%	7.58%	37.82%	9.57	9.52	0.56
5 Plus Bond Index (Return)	235.07	234.41	0.281%	1.36%	1.36%	9.08%	135.07%	9.57	9.52	0.56
10 Plus Bond Index (Clean)	154.35	153.59	0.493%	2.48%	2.48%	17.15%	54.35%	16.41	16.25	0.93
10 Plus Bond Index (Return)	274.88	273.52	0.495%	2.62%	2.62%	18.26%	174.88%	16.41	16.25	0.93

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	107.27	4.30	285	111.57	0.00	6,389	6,854	7128
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.04	3.51	285	114.55	0.00	9,256	10,277	10602
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.05	0.49	41	114.54	0.00	7,700	8,782	8820
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.33	4.61	285	124.94	0.00	6,667	8,022	8329
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.14	1.26	102	119.40	0.00	11,269	13,313	13455
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.42	3.90	285	126.33	0.00	8,252	10,102	10424
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.19	0.30	136	105.48	0.00	5,714	6,010	6027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.62	1.40	131	127.02	0.00	5,480	6,884	6960
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.26	1.24	133	125.50	0.00	7,982	9,918	10017
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.80	2.04	138	144.84	0.00	11,480	16,394	16628
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.49	0.21	75	105.69	0.00	4,750	5,011	5020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.44	0.49	75	122.94	0.00	8,068	9,878	9918
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	121.48	0.89	162	122.37	0.00	5,715	6,942	6993

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jul-2016	Previous Index Price 28-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	107.27	107.27	0.005%	-0.302%	-0.302%	-2.679%	-0.47	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.04	111.02	0.014%	-0.092%	-0.092%	-1.613%	-0.46	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.05	114.03	0.015%	0.037%	0.037%	-1.033%	-0.44	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.33	120.31	0.019%	0.037%	0.037%	-1.474%	-0.38	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	118.14	118.09	0.044%	0.140%	0.140%	-0.430%	-0.35	3.48	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.42	122.36	0.053%	0.020%	0.020%	-0.339%	-0.29	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.19	105.07	0.114%	0.415%	0.415%	2.933%	-0.12	5.50	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.62	125.46	0.132%	0.589%	0.589%	2.696%	0.03	5.99	5.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.26	124.00	0.211%	0.658%	0.658%	4.310%	0.19	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.80	142.49	0.220%	0.736%	0.736%	4.308%	0.35	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.49	105.21	0.261%	1.017%	1.017%		0.43	9.36	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.44	122.04	0.334%	1.807%	1.807%	12.204%	0.69	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.48	120.62	0.720%	3.456%	3.456%	26.732%	1.12	22.56	22.31

Return Price Performance			Index Price 29-Jul-2016	Previous Index Price 28-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	0.019%	0.100%	0.100%	0.204%	-0.47	1.16	1.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.55	114.52	0.024%	0.224%	0.224%	0.687%	-0.46	2.09	2.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.54	114.51	0.025%	0.343%	0.343%	-2.601%	-0.44	2.76	2.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.94	124.90	0.031%	0.413%	0.413%	1.306%	-0.38	2.93	2.94
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	119.33	0.054%	0.440%	0.440%	-1.987%	-0.35	3.48	3.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.25	0.063%	0.335%	0.335%	1.997%	-0.29	3.81	3.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.48	105.36	0.116%	0.474%	0.474%	2.585%	-0.12	5.50	5.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.02	126.85	0.139%	0.830%	0.830%	1.310%	0.03	5.99	5.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.50	125.23	0.216%	0.870%	0.870%	3.030%	0.19	6.87	6.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.84	144.51	0.227%	1.027%	1.027%	2.552%	0.35	7.28	7.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.69	105.41	0.263%	1.091%	1.091%		0.43	9.36	9.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.94	122.52	0.338%	1.961%	1.961%	11.117%	0.69	12.06	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.37	121.50	0.719%	3.569%	3.569%	25.394%	1.12	22.56	22.31