

Irish Stock Exchange Daily Bond Index Report



Friday 8 July, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 08-Jul-2016	Close Value 07-Jul-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.11	121.83	0.228%	0.55%	0.55%	2.89%	22.11%	6.29	6.27	0.38
All Bond Index (Return)	205.01	204.53	0.234%	0.62%	0.62%	4.67%	105.01%	6.29	6.27	0.38
Under 3 Bond Index (Clean)	91.38	91.37	0.012%	0.06%	0.06%	-1.87%	-8.62%	2.12	2.13	-0.40
Under 3 Bond Index (Return)	143.53	143.49	0.024%	0.15%	0.15%	0.42%	43.53%	2.12	2.13	-0.40
Under 5 Bond Index (Clean)	104.89	104.85	0.047%	0.14%	0.14%	-1.07%	4.89%	2.88	2.89	-0.33
Under 5 Bond Index (Return)	168.98	168.89	0.057%	0.23%	0.23%	1.10%	68.98%	2.88	2.89	-0.33
Under 10 Bond Index (Clean)	116.49	116.33	0.138%	0.36%	0.36%	0.88%	16.49%	4.67	4.67	0.05
Under 10 Bond Index (Return)	190.96	190.68	0.145%	0.43%	0.43%	2.80%	90.96%	4.67	4.67	0.05
5 Plus Bond Index (Clean)	137.51	136.97	0.399%	0.94%	0.94%	7.34%	37.51%	9.57	9.51	0.59
5 Plus Bond Index (Return)	234.21	233.27	0.403%	0.99%	0.99%	8.68%	134.21%	9.57	9.51	0.59
10 Plus Bond Index (Clean)	153.27	152.08	0.785%	1.77%	1.77%	16.33%	53.27%	16.36	16.20	0.97
10 Plus Bond Index (Return)	272.69	270.56	0.787%	1.80%	1.80%	17.32%	172.69%	16.36	16.20	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	107.54	3.98	264	111.52	0.00	6,389	6,871	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.21	3.26	264	114.47	0.00	9,256	10,293	10594
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.17	0.24	20	114.41	0.00	7,700	8,791	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.46	4.27	264	124.73	0.00	6,667	8,031	8315
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.25	1.00	81	119.25	0.00	11,269	13,325	13438
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.68	3.62	264	126.30	0.00	8,252	10,124	10422
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.26	0.25	115	105.51	0.00	5,714	6,014	6028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.73	1.18	110	126.91	0.00	5,480	6,889	6954
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.22	1.04	112	125.26	0.00	7,982	9,915	9998
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.67	1.73	117	144.40	0.00	11,480	16,379	16578
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.24	0.15	54	105.39	0.00	4,750	4,999	5006
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.13	0.36	54	122.48	0.00	8,068	9,853	9881
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.89	0.77	141	120.67	0.00	5,585	6,695	6739

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Jul-2016	Previous Index Price 07-Jul-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.54	107.53	0.012%	-0.053%	-0.053%	-2.436%	-0.42	1.22	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.21	111.19	0.015%	0.066%	0.066%	-1.458%	-0.41	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	114.16	0.009%	0.142%	0.142%	-0.929%	-0.39	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.46	120.45	0.011%	0.143%	0.143%	-1.370%	-0.32	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	118.25	118.15	0.087%	0.231%	0.231%	-0.339%	-0.31	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.68	122.55	0.110%	0.230%	0.230%	-0.130%	-0.28	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.26	105.04	0.209%	0.482%	0.482%	3.001%	-0.12	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.73	125.46	0.213%	0.674%	0.674%	2.784%	0.05	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.22	123.94	0.228%	0.626%	0.626%	4.277%	0.22	6.93	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.67	142.29	0.269%	0.648%	0.648%	4.217%	0.39	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.24	104.84	0.383%	0.782%	0.782%		0.45	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.13	121.34	0.647%	1.542%	1.542%	11.913%	0.72	12.12	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.89	118.72	0.990%	2.102%	2.102%	25.074%	1.18	22.57	22.31

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 08-Jul-2016	Previous Index Price 07-Jul-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.52	111.49	0.025%	0.057%	0.057%	0.160%	-0.42	1.22	1.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.47	114.44	0.026%	0.150%	0.150%	0.614%	-0.41	2.15	2.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.38	0.019%	0.226%	0.226%	-2.714%	-0.39	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.73	124.70	0.023%	0.242%	0.242%	1.134%	-0.32	2.98	2.99
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	119.13	0.097%	0.313%	0.313%	-2.111%	-0.31	3.54	3.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.30	126.15	0.117%	0.311%	0.311%	1.972%	-0.28	3.87	3.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.51	105.29	0.211%	0.497%	0.497%	2.608%	-0.12	5.56	5.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.91	126.63	0.219%	0.736%	0.736%	1.215%	0.05	6.04	6.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.26	124.97	0.234%	0.681%	0.681%	2.837%	0.22	6.93	6.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.40	144.01	0.276%	0.723%	0.723%	2.244%	0.39	7.34	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.39	104.98	0.386%	0.802%	0.802%		0.45	9.42	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.48	121.69	0.651%	1.582%	1.582%	10.704%	0.72	12.12	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.67	119.49	0.988%	2.126%	2.126%	23.647%	1.18	22.57	22.31