

# Irish Stock Exchange Daily Bond Index Report

Wednesday 1 June, 2016

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## Bond Indices Performance

Index	Close Value 01-Jun-2016	Previous Close Value 31-May-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.00	119.85	0.128%	0.13%	-0.51%	1.11%	20.00%	6.20	6.16	0.68
All Bond Index (Return)	200.84	200.57	0.136%	0.14%	0.06%	2.54%	100.84%	6.20	6.16	0.68
Under 3 Bond Index (Clean)	91.63	91.62	0.010%	0.01%	-0.70%	-1.60%	-8.37%	1.88	1.89	-0.34
Under 3 Bond Index (Return)	143.28	143.25	0.022%	0.02%	0.05%	0.24%	43.28%	1.88	1.89	-0.34
Under 5 Bond Index (Clean)	104.94	104.91	0.028%	0.03%	-0.46%	-1.02%	4.94%	2.97	2.97	-0.19
Under 5 Bond Index (Return)	168.36	168.29	0.038%	0.04%	0.25%	0.73%	68.36%	2.97	2.97	-0.19
Under 10 Bond Index (Clean)	115.63	115.55	0.068%	0.07%	-0.42%	0.14%	15.63%	4.74	4.73	0.28
Under 10 Bond Index (Return)	188.89	188.75	0.077%	0.08%	0.21%	1.69%	88.89%	4.74	4.73	0.28
5 Plus Bond Index (Clean)	132.83	132.53	0.228%	0.23%	-0.58%	3.69%	32.83%	9.43	9.34	0.95
5 Plus Bond Index (Return)	225.72	225.19	0.234%	0.23%	-0.14%	4.74%	125.72%	9.43	9.34	0.95
10 Plus Bond Index (Clean)	141.27	140.52	0.533%	0.53%	-0.88%	7.22%	41.27%	16.10	15.87	1.48
10 Plus Bond Index (Return)	250.91	249.57	0.537%	0.54%	-0.56%	7.95%	150.91%	16.10	15.87	1.48

## 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	108.12	3.42	227	111.54	0.00	6,389	6,908	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.52	2.80	227	114.31	0.00	9,256	10,321	10580
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.27	4.21	349	118.48	0.00	7,700	8,799	9123
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.58	3.67	227	124.25	0.00	6,667	8,039	8283
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.06	0.54	44	118.60	0.00	11,269	13,304	13365
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.27	3.11	227	125.38	0.00	8,252	10,090	10346
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.94	0.17	78	104.11	0.00	5,714	5,939	5949
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.25	0.78	73	125.03	0.00	5,480	6,808	6851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.00	0.70	75	122.70	0.00	7,982	9,738	9794
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.08	1.18	80	141.26	0.00	11,520	16,137	16274
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.13	0.05	17	102.18	0.00	4,750	4,851	4854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.74	0.11	17	115.85	0.00	7,928	9,176	9185
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.97	0.57	104	106.54	0.00	5,545	5,876	5907



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Jun-2016	Previous Index Price 31-May-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.12	108.12	-0.002%	-0.002%	-0.818%	-1.910%	-0.38	1.33	1.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.52	111.50	0.018%	0.018%	-0.624%	-1.187%	-0.32	2.26	2.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.23	0.036%	0.036%	-0.275%	-0.839%	-0.27	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.58	120.57	0.012%	0.012%	-0.546%	-1.269%	-0.18	3.09	3.09
IE0034074488	3407448	4.5 Treas Bnd 2020	118.06	118.01	0.047%	0.047%	-0.300%	-0.497%	-0.15	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.27	122.22	0.037%	0.037%	-0.340%	-0.466%	-0.08	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.94	103.84	0.096%	0.096%	0.222%	1.717%	0.12	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.25	124.18	0.060%	0.060%	-0.218%	1.576%	0.29	6.14	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.00	121.88	0.101%	0.101%	-0.311%	2.413%	0.51	7.02	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.08	139.86	0.159%	0.159%	-0.702%	2.321%	0.68	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.13	101.96	0.171%	0.171%	-0.517%		0.78	9.52	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.74	115.25	0.427%	0.427%	-0.844%	6.062%	1.17	12.17	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.97	105.24	0.698%	0.698%	-1.469%	10.552%	1.73	22.22	21.84

Return Price Performance			Index Price 01-Jun-2016	Previous Index Price 31-May-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	0.013%	0.013%	0.039%	0.181%	-0.38	1.33	1.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.28	0.029%	0.029%	0.057%	0.481%	-0.32	2.26	2.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.48	118.42	0.045%	0.045%	0.367%	0.746%	-0.27	2.82	2.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.25	124.22	0.025%	0.025%	0.274%	0.748%	-0.18	3.09	3.09
IE0034074488	3407448	4.5 Treas Bnd 2020	118.60	118.54	0.057%	0.057%	-3.344%	-2.640%	-0.15	3.65	3.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.38	125.32	0.047%	0.047%	0.347%	1.230%	-0.08	3.98	3.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.11	104.01	0.098%	0.098%	0.353%	1.254%	0.12	5.67	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.03	124.95	0.069%	0.069%	0.313%	-0.278%	0.29	6.14	6.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.70	122.56	0.109%	0.109%	0.162%	0.732%	0.51	7.02	6.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.26	141.02	0.168%	0.168%	-0.052%	0.018%	0.68	7.43	7.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	102.00	0.174%	0.174%	-0.675%		0.78	9.52	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.85	115.35	0.433%	0.433%	-2.511%	4.714%	1.17	12.17	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.54	105.80	0.700%	0.700%	-1.150%	9.175%	1.73	22.22	21.84