

Irish Stock Exchange Daily Bond Index Report

Thursday 2 June, 2016

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Bond Indices Performance

Index	Close Value 02-Jun-2016	Previous Close Value 01-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.83	120.00	-0.144%	-0.02%	-0.66%	0.97%	19.83%	6.19	6.14	0.70
All Bond Index (Return)	200.58	200.84	-0.133%	0.00%	-0.07%	2.40%	100.58%	6.19	6.14	0.70
Under 3 Bond Index (Clean)	91.58	91.63	-0.059%	-0.05%	-0.76%	-1.66%	-8.42%	1.87	1.88	-0.33
Under 3 Bond Index (Return)	143.22	143.28	-0.046%	-0.02%	0.00%	0.20%	43.22%	1.87	1.88	-0.33
Under 5 Bond Index (Clean)	104.85	104.94	-0.088%	-0.06%	-0.55%	-1.11%	4.85%	2.96	2.96	-0.17
Under 5 Bond Index (Return)	168.23	168.36	-0.074%	-0.04%	0.17%	0.65%	68.23%	2.96	2.96	-0.17
Under 10 Bond Index (Clean)	115.48	115.63	-0.132%	-0.06%	-0.55%	0.00%	15.48%	4.73	4.72	0.30
Under 10 Bond Index (Return)	188.67	188.89	-0.121%	-0.04%	0.09%	1.57%	88.67%	4.73	4.72	0.30
5 Plus Bond Index (Clean)	132.57	132.83	-0.200%	0.03%	-0.78%	3.48%	32.57%	9.42	9.33	0.97
5 Plus Bond Index (Return)	225.28	225.72	-0.193%	0.04%	-0.34%	4.54%	125.28%	9.42	9.33	0.97
10 Plus Bond Index (Clean)	140.95	141.27	-0.227%	0.31%	-1.10%	6.97%	40.95%	16.08	15.85	1.49
10 Plus Bond Index (Return)	250.36	250.91	-0.221%	0.32%	-0.78%	7.72%	150.36%	16.08	15.85	1.49

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	108.06	3.44	228	111.50	0.00	6,389	6,904	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.45	2.81	228	114.26	0.00	9,256	10,315	10575
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.18	4.22	350	118.40	0.00	7,700	8,792	9117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.45	3.69	228	124.13	0.00	6,667	8,030	8275
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.93	0.56	45	118.49	0.00	11,269	13,289	13352
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.15	3.12	228	125.27	0.00	8,252	10,080	10338
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.17	79	103.98	0.00	5,714	5,931	5941
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.07	0.79	74	124.86	0.00	5,480	6,798	6842
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.74	0.71	76	122.45	0.00	7,982	9,717	9774
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.76	1.20	81	140.96	0.00	11,520	16,101	16239
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.97	0.05	18	102.02	0.00	4,750	4,844	4846
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.54	0.12	18	115.66	0.00	7,928	9,160	9169
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.64	0.58	105	106.22	0.00	5,545	5,857	5889

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jun-2016	Previous Index Price 01-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	108.06	108.12	-0.054%	-0.055%	-0.871%	-1.962%	-0.37	1.32	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.45	111.52	-0.063%	-0.045%	-0.686%	-1.249%	-0.31	2.25	2.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.18	114.27	-0.074%	-0.039%	-0.349%	-0.913%	-0.25	2.81	2.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.45	120.58	-0.114%	-0.102%	-0.660%	-1.382%	-0.15	3.08	3.09
IE0034074488	3407448	4.5 Treas Bnd 2020	117.93	118.06	-0.110%	-0.064%	-0.410%	-0.607%	-0.12	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.15	122.27	-0.097%	-0.060%	-0.436%	-0.562%	-0.06	3.97	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.94	-0.135%	-0.039%	0.087%	1.580%	0.14	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.07	124.25	-0.149%	-0.089%	-0.367%	1.425%	0.31	6.14	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.74	122.00	-0.213%	-0.112%	-0.523%	2.195%	0.54	7.02	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.76	140.08	-0.226%	-0.068%	-0.927%	2.089%	0.71	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.97	102.13	-0.159%	0.012%	-0.675%		0.79	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.54	115.74	-0.170%	0.256%	-1.013%	5.881%	1.18	12.16	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.64	105.97	-0.314%	0.382%	-1.779%	10.205%	1.75	22.20	21.82

Return Price Performance			Index Price 02-Jun-2016	Previous Index Price 01-Jun-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.54	-0.039%	-0.026%	0.000%	0.142%	-0.37	1.32	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.26	114.31	-0.051%	-0.022%	0.006%	0.430%	-0.31	2.25	2.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.40	118.48	-0.062%	-0.017%	0.305%	0.684%	-0.25	2.81	2.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.13	124.25	-0.098%	-0.073%	0.176%	0.649%	-0.15	3.08	3.09
IE0034074488	3407448	4.5 Treas Bnd 2020	118.49	118.60	-0.099%	-0.042%	-3.439%	-2.736%	-0.12	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.27	125.38	-0.084%	-0.037%	0.263%	1.146%	-0.06	3.97	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	104.11	-0.133%	-0.035%	0.220%	1.119%	0.14	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.86	125.03	-0.139%	-0.070%	0.173%	-0.416%	0.31	6.14	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.45	122.70	-0.205%	-0.096%	-0.043%	0.526%	0.54	7.02	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.96	141.26	-0.214%	-0.047%	-0.266%	-0.196%	0.71	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.02	102.18	-0.157%	0.017%	-0.830%		0.79	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.66	115.85	-0.165%	0.267%	-2.672%	4.541%	1.18	12.16	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.22	106.54	-0.308%	0.390%	-1.455%	8.839%	1.75	22.20	21.82