

Irish Stock Exchange Daily Bond Index Report

Friday 3 June, 2016

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Bond Indices Performance

Index	Close Value 03-Jun-2016	Previous Close Value 02-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.11	119.83	0.234%	0.22%	-0.43%	1.20%	20.11%	6.20	6.16	0.66
All Bond Index (Return)	201.06	200.58	0.239%	0.24%	0.17%	2.65%	101.06%	6.20	6.16	0.66
Under 3 Bond Index (Clean)	91.59	91.58	0.014%	-0.03%	-0.75%	-1.65%	-8.41%	1.87	1.88	-0.34
Under 3 Bond Index (Return)	143.25	143.22	0.026%	0.00%	0.03%	0.22%	43.25%	1.87	1.88	-0.34
Under 5 Bond Index (Clean)	104.89	104.85	0.041%	-0.02%	-0.51%	-1.07%	4.89%	2.96	2.96	-0.19
Under 5 Bond Index (Return)	168.32	168.23	0.052%	0.02%	0.23%	0.70%	68.32%	2.96	2.96	-0.19
Under 10 Bond Index (Clean)	115.63	115.48	0.132%	0.07%	-0.42%	0.14%	15.63%	4.73	4.72	0.27
Under 10 Bond Index (Return)	188.93	188.67	0.140%	0.10%	0.23%	1.71%	88.93%	4.73	4.72	0.27
5 Plus Bond Index (Clean)	133.13	132.57	0.422%	0.45%	-0.36%	3.92%	33.13%	9.44	9.35	0.93
5 Plus Bond Index (Return)	226.25	225.28	0.427%	0.47%	0.09%	4.99%	126.25%	9.44	9.35	0.93
10 Plus Bond Index (Clean)	142.23	140.95	0.913%	1.22%	-0.20%	7.95%	42.23%	16.12	15.90	1.43
10 Plus Bond Index (Return)	252.65	250.36	0.916%	1.23%	0.13%	8.70%	152.65%	16.12	15.90	1.43

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	3.45	229	111.51	0.00	6,389	6,904	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.47	2.82	229	114.30	0.00	9,256	10,317	10579
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.21	4.23	351	118.44	0.00	7,700	8,794	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.48	3.70	229	124.18	0.00	6,667	8,032	8279
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	118.01	0.57	46	118.58	0.00	11,269	13,299	13363
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.24	3.14	229	125.38	0.00	8,252	10,087	10346
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.97	0.18	80	104.15	0.00	5,714	5,941	5951
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.27	0.80	75	125.07	0.00	5,480	6,809	6853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.03	0.72	77	122.75	0.00	7,982	9,740	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.15	1.21	82	141.36	0.00	11,520	16,145	16285
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.43	0.05	19	102.48	0.00	4,750	4,865	4868
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.27	0.13	19	116.39	0.00	7,928	9,217	9227
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.08	0.58	106	107.66	0.00	5,545	5,937	5969

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Bond Index Constituent

Clean Price Performance			Index Price 03-Jun-2016	Previous Index Price 02-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	108.06	-0.002%	-0.057%	-0.873%	-1.964%	-0.38	1.31	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.47	111.45	0.025%	-0.020%	-0.661%	-1.225%	-0.33	2.25	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.18	0.026%	-0.012%	-0.323%	-0.887%	-0.27	2.81	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.48	120.45	0.029%	-0.073%	-0.631%	-1.353%	-0.17	3.08	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	118.01	117.93	0.070%	0.007%	-0.339%	-0.537%	-0.15	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.24	122.15	0.072%	0.012%	-0.364%	-0.490%	-0.09	3.96	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	103.80	0.164%	0.125%	0.251%	1.747%	0.11	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.27	124.07	0.159%	0.070%	-0.209%	1.586%	0.28	6.13	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.03	121.74	0.240%	0.127%	-0.284%	2.440%	0.50	7.01	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.15	139.76	0.275%	0.207%	-0.654%	2.370%	0.67	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.43	101.97	0.446%	0.458%	-0.232%		0.75	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.27	115.54	0.625%	0.882%	-0.394%	6.543%	1.13	12.16	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.08	105.64	1.363%	1.750%	-0.440%	11.707%	1.69	22.25	21.88

Return Price Performance			Index Price 03-Jun-2016	Previous Index Price 02-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	111.51	111.50	0.012%	-0.014%	0.012%	0.154%	-0.38	1.31	1.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	114.26	0.035%	0.013%	0.041%	0.465%	-0.33	2.25	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.40	0.035%	0.019%	0.341%	0.719%	-0.27	2.81	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.18	124.13	0.042%	-0.031%	0.218%	0.692%	-0.17	3.08	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	118.58	118.49	0.080%	0.038%	-3.362%	-2.658%	-0.15	3.64	3.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.38	125.27	0.081%	0.045%	0.344%	1.228%	-0.09	3.96	3.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.15	103.98	0.165%	0.131%	0.386%	1.287%	0.11	5.66	5.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	124.86	0.166%	0.095%	0.339%	-0.251%	0.28	6.13	6.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.75	122.45	0.246%	0.149%	0.202%	0.773%	0.50	7.01	6.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.36	140.96	0.284%	0.237%	0.017%	0.087%	0.67	7.42	7.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	102.02	0.449%	0.466%	-0.385%		0.75	9.51	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.39	115.66	0.630%	0.899%	-2.058%	5.200%	1.13	12.16	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.66	106.22	1.361%	1.757%	-0.113%	10.321%	1.69	22.25	21.88