

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 June, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 07-Jun-2016	Previous Close Value 03-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.99	120.11	-0.095%	0.12%	-0.52%	1.11%	19.99%	6.19	6.15	0.68
All Bond Index (Return)	200.94	201.06	-0.057%	0.18%	0.11%	2.59%	100.94%	6.19	6.15	0.68
Under 3 Bond Index (Clean)	91.56	91.59	-0.029%	-0.06%	-0.78%	-1.68%	-8.44%	1.87	1.87	-0.34
Under 3 Bond Index (Return)	143.28	143.25	0.020%	0.02%	0.05%	0.24%	43.28%	1.87	1.87	-0.34
Under 5 Bond Index (Clean)	104.84	104.89	-0.052%	-0.07%	-0.56%	-1.12%	4.84%	2.95	2.96	-0.18
Under 5 Bond Index (Return)	168.31	168.32	-0.007%	0.01%	0.22%	0.70%	68.31%	2.95	2.96	-0.18
Under 10 Bond Index (Clean)	115.55	115.63	-0.074%	-0.01%	-0.49%	0.06%	15.55%	4.73	4.71	0.29
Under 10 Bond Index (Return)	188.87	188.93	-0.033%	0.06%	0.19%	1.68%	88.87%	4.73	4.71	0.29
5 Plus Bond Index (Clean)	132.95	133.13	-0.137%	0.31%	-0.50%	3.77%	32.95%	9.43	9.34	0.94
5 Plus Bond Index (Return)	226.00	226.25	-0.108%	0.36%	-0.02%	4.87%	126.00%	9.43	9.34	0.94
10 Plus Bond Index (Clean)	141.89	142.23	-0.241%	0.98%	-0.44%	7.69%	41.89%	16.12	15.89	1.45
10 Plus Bond Index (Return)	252.10	252.65	-0.219%	1.01%	-0.09%	8.46%	152.10%	16.12	15.89	1.45

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	108.04	3.51	233	111.55	0.00	6,389	6,903	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.44	2.87	233	114.31	0.00	9,256	10,314	10580
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.15	4.28	355	118.43	0.00	7,700	8,789	9119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.39	3.77	233	124.16	0.00	6,667	8,026	8277
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.94	0.62	50	118.56	0.00	11,269	13,291	13360
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.16	3.19	233	125.35	0.00	8,252	10,080	10344
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.88	0.18	84	104.06	0.00	5,714	5,935	5946
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.15	0.84	79	124.99	0.00	5,480	6,803	6849
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.88	0.76	81	122.63	0.00	7,982	9,728	9789
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.02	1.27	86	141.29	0.00	11,520	16,130	16277
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.33	0.06	23	102.39	0.00	4,750	4,861	4864
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.90	0.15	23	116.05	0.00	7,928	9,188	9200
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.95	0.60	110	107.55	0.00	5,545	5,930	5963

Irish Stock Exchange Daily Bond Index Report

Tuesday 7 June, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 07-Jun-2016	Previous Index Price 03-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	108.04	108.06	-0.021%	-0.079%	-0.894%	-1.985%	-0.39	1.31	1.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.44	111.47	-0.034%	-0.054%	-0.695%	-1.258%	-0.32	2.24	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.15	114.21	-0.057%	-0.069%	-0.380%	-0.943%	-0.25	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.39	120.48	-0.072%	-0.145%	-0.703%	-1.425%	-0.15	3.07	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	117.94	118.01	-0.059%	-0.053%	-0.399%	-0.596%	-0.14	3.63	3.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.16	122.24	-0.065%	-0.053%	-0.430%	-0.555%	-0.07	3.96	3.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	103.97	-0.094%	0.031%	0.156%	1.651%	0.13	5.65	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.15	124.27	-0.094%	-0.024%	-0.303%	1.490%	0.30	6.13	6.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.88	122.03	-0.125%	0.002%	-0.409%	2.313%	0.52	7.01	6.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.02	140.15	-0.093%	0.114%	-0.746%	2.275%	0.68	7.41	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.43	-0.095%	0.363%	-0.326%		0.76	9.50	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.90	116.27	-0.316%	0.564%	-0.709%	6.207%	1.16	12.15	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.95	107.08	-0.126%	1.622%	-0.565%	11.566%	1.69	22.24	21.87

Return Price Performance			Index Price 07-Jun-2016	Previous Index Price 03-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	111.55	111.51	0.033%	0.019%	0.045%	0.187%	-0.39	1.31	1.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.30	0.010%	0.024%	0.052%	0.476%	-0.32	2.24	2.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.43	118.44	-0.014%	0.004%	0.326%	0.705%	-0.25	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.16	124.18	-0.019%	-0.050%	0.199%	0.673%	-0.15	3.07	3.08
IE0034074488	3407448	4.5 Treas Bnd 2020	118.56	118.58	-0.018%	0.020%	-3.379%	-2.675%	-0.14	3.63	3.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.35	125.38	-0.020%	0.025%	0.324%	1.208%	-0.07	3.96	3.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.15	-0.085%	0.045%	0.300%	1.200%	0.13	5.65	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.99	125.07	-0.059%	0.036%	0.280%	-0.310%	0.30	6.13	6.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.63	122.75	-0.093%	0.056%	0.109%	0.680%	0.52	7.01	6.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.29	141.36	-0.050%	0.186%	-0.033%	0.037%	0.68	7.41	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.39	102.48	-0.084%	0.381%	-0.469%		0.76	9.50	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.05	116.39	-0.293%	0.603%	-2.345%	4.892%	1.16	12.15	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.55	107.66	-0.105%	1.650%	-0.218%	10.205%	1.69	22.24	21.87