

# Irish Stock Exchange Daily Bond Index Report

Wednesday 8 June, 2016

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## Bond Indices Performance

Index	Close Value 08-Jun-2016	Previous Close Value 07-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.00	119.99	0.006%	0.13%	-0.51%	1.11%	20.00%	6.20	6.16	0.67
All Bond Index (Return)	200.97	200.94	0.015%	0.20%	0.12%	2.61%	100.97%	6.20	6.16	0.67
Under 3 Bond Index (Clean)	91.54	91.56	-0.024%	-0.09%	-0.80%	-1.70%	-8.46%	1.86	1.87	-0.34
Under 3 Bond Index (Return)	143.26	143.28	-0.011%	0.01%	0.04%	0.23%	43.26%	1.86	1.87	-0.34
Under 5 Bond Index (Clean)	104.81	104.84	-0.025%	-0.10%	-0.58%	-1.14%	4.81%	2.95	2.95	-0.18
Under 5 Bond Index (Return)	168.29	168.31	-0.013%	0.00%	0.21%	0.68%	68.29%	2.95	2.95	-0.18
Under 10 Bond Index (Clean)	115.50	115.55	-0.044%	-0.05%	-0.54%	0.02%	15.50%	4.72	4.71	0.29
Under 10 Bond Index (Return)	188.80	188.87	-0.034%	0.03%	0.16%	1.64%	88.80%	4.72	4.71	0.29
5 Plus Bond Index (Clean)	132.99	132.95	0.035%	0.35%	-0.46%	3.81%	32.99%	9.44	9.35	0.94
5 Plus Bond Index (Return)	226.10	226.00	0.042%	0.40%	0.02%	4.92%	126.10%	9.44	9.35	0.94
10 Plus Bond Index (Clean)	142.37	141.89	0.340%	1.32%	-0.10%	8.06%	42.37%	16.14	15.91	1.43
10 Plus Bond Index (Return)	252.96	252.10	0.344%	1.36%	0.25%	8.84%	152.96%	16.14	15.91	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	108.02	3.53	234	111.54	0.00	6,389	6,901	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.41	2.89	234	114.29	0.00	9,256	10,311	10578
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.13	4.29	356	118.42	0.00	7,700	8,788	9119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.37	3.78	234	124.15	0.00	6,667	8,024	8276
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.91	0.63	51	118.54	0.00	11,269	13,287	13358
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.12	3.21	234	125.32	0.00	8,252	10,077	10342
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.84	0.19	85	104.02	0.00	5,714	5,933	5944
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.06	0.86	80	124.92	0.00	5,480	6,798	6845
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.75	0.76	82	122.52	0.00	7,982	9,718	9779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.95	1.29	87	141.23	0.00	11,520	16,122	16271
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.21	0.07	24	102.27	0.00	4,750	4,855	4858
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.08	0.16	24	116.23	0.00	7,928	9,202	9215
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.62	0.61	111	108.23	0.00	5,545	5,967	6001



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Jun-2016	Previous Index Price 07-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	108.02	108.04	-0.019%	-0.097%	-0.913%	-2.003%	-0.39	1.31	1.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.41	111.44	-0.027%	-0.081%	-0.722%	-1.285%	-0.32	2.24	2.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	114.15	-0.014%	-0.083%	-0.394%	-0.957%	-0.25	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.37	120.39	-0.023%	-0.168%	-0.726%	-1.448%	-0.15	3.07	3.07
IE0034074488	3407448	4.5 Treas Bnd 2020	117.91	117.94	-0.030%	-0.082%	-0.428%	-0.625%	-0.13	3.63	3.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.12	122.16	-0.033%	-0.086%	-0.462%	-0.588%	-0.07	3.96	3.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.88	-0.036%	-0.005%	0.121%	1.615%	0.13	5.65	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.06	124.15	-0.068%	-0.093%	-0.371%	1.421%	0.31	6.13	6.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.75	121.88	-0.103%	-0.100%	-0.511%	2.208%	0.53	7.00	6.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.95	140.02	-0.049%	0.066%	-0.795%	2.226%	0.68	7.41	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	102.33	-0.120%	0.242%	-0.446%		0.77	9.50	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.08	115.90	0.153%	0.718%	-0.557%	6.369%	1.15	12.15	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.62	106.95	0.629%	2.262%	0.060%	12.268%	1.66	22.26	21.90

Return Price Performance			Index Price 08-Jun-2016	Previous Index Price 07-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	111.54	111.55	-0.004%	0.014%	0.040%	0.182%	-0.39	1.31	1.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.31	-0.016%	0.008%	0.036%	0.460%	-0.32	2.24	2.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.42	118.43	-0.003%	0.002%	0.324%	0.702%	-0.25	2.80	2.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.16	-0.010%	-0.060%	0.190%	0.663%	-0.15	3.07	3.07
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.56	-0.019%	0.002%	-3.397%	-2.693%	-0.13	3.63	3.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.32	125.35	-0.022%	0.003%	0.303%	1.186%	-0.07	3.96	3.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.02	104.06	-0.034%	0.012%	0.266%	1.166%	0.13	5.65	5.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.92	124.99	-0.059%	-0.023%	0.221%	-0.369%	0.31	6.13	6.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.52	122.63	-0.095%	-0.038%	0.015%	0.585%	0.53	7.00	6.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.23	141.29	-0.038%	0.149%	-0.071%	-0.001%	0.68	7.41	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.39	-0.117%	0.264%	-0.585%		0.77	9.50	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.23	116.05	0.159%	0.763%	-2.190%	5.058%	1.15	12.15	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.23	107.55	0.630%	2.291%	0.411%	10.900%	1.66	22.26	21.90