

Irish Stock Exchange Daily Bond Index Report

Thursday 9 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 09-Jun-2016	Previous Close Value 08-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.29	120.00	0.237%	0.37%	-0.28%	1.35%	20.29%	6.21	6.17	0.64
All Bond Index (Return)	201.46	200.97	0.243%	0.44%	0.37%	2.85%	101.46%	6.21	6.17	0.64
Under 3 Bond Index (Clean)	91.51	91.54	-0.029%	-0.12%	-0.83%	-1.73%	-8.49%	1.85	1.86	-0.34
Under 3 Bond Index (Return)	143.24	143.26	-0.017%	-0.01%	0.02%	0.22%	43.24%	1.85	1.86	-0.34
Under 5 Bond Index (Clean)	104.81	104.81	-0.006%	-0.10%	-0.59%	-1.15%	4.81%	2.94	2.94	-0.19
Under 5 Bond Index (Return)	168.30	168.29	0.006%	0.00%	0.21%	0.69%	68.30%	2.94	2.94	-0.19
Under 10 Bond Index (Clean)	115.61	115.50	0.100%	0.05%	-0.44%	0.12%	15.61%	4.72	4.70	0.27
Under 10 Bond Index (Return)	189.01	188.80	0.108%	0.14%	0.27%	1.75%	89.01%	4.72	4.70	0.27
5 Plus Bond Index (Clean)	133.62	132.99	0.474%	0.82%	0.01%	4.30%	33.62%	9.47	9.38	0.89
5 Plus Bond Index (Return)	227.18	226.10	0.479%	0.88%	0.50%	5.42%	127.18%	9.47	9.38	0.89
10 Plus Bond Index (Clean)	144.01	142.37	1.153%	2.49%	1.05%	9.30%	44.01%	16.18	15.97	1.36
10 Plus Bond Index (Return)	255.89	252.96	1.155%	2.53%	1.41%	10.09%	155.89%	16.18	15.97	1.36

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	107.97	3.54	235	111.51	0.00	6,389	6,898	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.38	2.90	235	114.28	0.00	9,256	10,309	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.14	4.30	357	118.44	0.00	7,700	8,789	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.36	3.80	235	124.15	0.00	6,667	8,024	8277
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.90	0.64	52	118.54	0.00	11,269	13,286	13358
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.15	3.22	235	125.37	0.00	8,252	10,080	10345
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.95	0.19	86	104.14	0.00	5,714	5,940	5950
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.18	0.87	81	125.05	0.00	5,480	6,805	6852
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.08	0.77	83	122.86	0.00	7,982	9,745	9806
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.30	1.30	88	141.60	0.00	11,520	16,163	16313
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.70	0.07	25	102.77	0.00	4,750	4,878	4881
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.98	0.16	25	117.14	0.00	7,928	9,274	9287
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.48	0.61	112	110.10	0.00	5,545	6,070	6104

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jun-2016	Previous Index Price 08-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	107.97	108.02	-0.044%	-0.141%	-0.956%	-2.046%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.38	111.41	-0.021%	-0.101%	-0.742%	-1.305%	-0.32	2.23	2.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.13	0.007%	-0.076%	-0.387%	-0.950%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.36	120.37	-0.008%	-0.177%	-0.734%	-1.456%	-0.16	3.06	3.07
IE0034074488	3407448	4.5 Treas Bnd 2020	117.90	117.91	-0.004%	-0.086%	-0.432%	-0.630%	-0.14	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.15	122.12	0.026%	-0.060%	-0.436%	-0.562%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	103.84	0.111%	0.106%	0.231%	1.727%	0.11	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.18	124.06	0.097%	0.004%	-0.275%	1.519%	0.29	6.12	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.08	121.75	0.271%	0.171%	-0.241%	2.485%	0.49	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.30	139.95	0.251%	0.317%	-0.546%	2.482%	0.65	7.40	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.21	0.481%	0.725%	0.033%		0.72	9.49	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.98	116.08	0.777%	1.500%	0.216%	7.195%	1.08	12.15	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.48	107.62	1.732%	4.033%	1.794%	14.213%	1.59	22.32	21.97

Return Price Performance			Index Price 09-Jun-2016	Previous Index Price 08-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	111.54	-0.029%	-0.014%	0.012%	0.154%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.28	114.29	-0.010%	-0.002%	0.026%	0.450%	-0.32	2.23	2.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.42	0.017%	0.019%	0.341%	0.719%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.15	0.006%	-0.054%	0.195%	0.669%	-0.16	3.06	3.07
IE0034074488	3407448	4.5 Treas Bnd 2020	118.54	118.54	0.006%	0.008%	-3.391%	-2.688%	-0.14	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.37	125.32	0.037%	0.040%	0.339%	1.223%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	104.02	0.112%	0.124%	0.379%	1.280%	0.11	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.05	124.92	0.104%	0.081%	0.325%	-0.266%	0.29	6.12	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.86	122.52	0.277%	0.238%	0.291%	0.863%	0.49	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.60	141.23	0.259%	0.408%	0.188%	0.258%	0.65	7.40	7.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	102.27	0.483%	0.748%	-0.105%		0.72	9.49	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.14	116.23	0.781%	1.550%	-1.426%	5.879%	1.08	12.15	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.10	108.23	1.728%	4.059%	2.146%	12.816%	1.59	22.32	21.97