

Irish Stock Exchange Daily Bond Index Report

Friday 10 June, 2016

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Bond Indices Performance

Index	Close Value 10-Jun-2016	Previous Close Value 09-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.35	120.29	0.055%	0.42%	-0.22%	1.41%	20.35%	6.22	6.18	0.63
All Bond Index (Return)	201.59	201.46	0.064%	0.51%	0.43%	2.92%	101.59%	6.22	6.18	0.63
Under 3 Bond Index (Clean)	91.50	91.51	-0.014%	-0.13%	-0.85%	-1.74%	-8.50%	1.85	1.86	-0.34
Under 3 Bond Index (Return)	143.24	143.24	-0.001%	-0.01%	0.02%	0.21%	43.24%	1.85	1.86	-0.34
Under 5 Bond Index (Clean)	104.79	104.81	-0.020%	-0.12%	-0.61%	-1.17%	4.79%	2.94	2.94	-0.18
Under 5 Bond Index (Return)	168.28	168.30	-0.008%	-0.01%	0.20%	0.68%	68.28%	2.94	2.94	-0.18
Under 10 Bond Index (Clean)	115.59	115.61	-0.021%	0.03%	-0.46%	0.10%	15.59%	4.71	4.70	0.27
Under 10 Bond Index (Return)	188.98	189.01	-0.011%	0.13%	0.26%	1.74%	88.98%	4.71	4.70	0.27
5 Plus Bond Index (Clean)	133.80	133.62	0.129%	0.95%	0.14%	4.44%	33.80%	9.48	9.40	0.88
5 Plus Bond Index (Return)	227.49	227.18	0.135%	1.02%	0.64%	5.56%	127.49%	9.48	9.40	0.88
10 Plus Bond Index (Clean)	144.81	144.01	0.556%	3.06%	1.61%	9.91%	44.81%	16.21	16.00	1.32
10 Plus Bond Index (Return)	257.32	255.89	0.560%	3.10%	1.98%	10.71%	157.32%	16.21	16.00	1.32

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	107.96	3.56	236	111.51	0.00	6,389	6,898	7125
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.36	2.91	236	114.27	0.00	9,256	10,307	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.13	4.32	358	118.44	0.00	7,700	8,788	9120
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.33	3.82	236	124.15	0.00	6,667	8,022	8276
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.87	0.65	53	118.53	0.00	11,269	13,283	13356
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.12	3.23	236	125.35	0.00	8,252	10,077	10344
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.19	87	104.10	0.00	5,714	5,937	5948
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.12	0.88	82	124.99	0.00	5,480	6,801	6849
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.06	0.78	84	122.84	0.00	7,982	9,743	9805
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.30	1.32	89	141.62	0.00	11,520	16,163	16315
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.66	0.07	26	102.73	0.00	4,750	4,876	4880
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.31	0.17	26	117.48	0.00	7,928	9,300	9313
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.55	0.62	113	111.17	0.00	5,545	6,130	6164

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Bond Index Constituent

Clean Price Performance			Index Price 10-Jun-2016	Previous Index Price 09-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	107.96	107.97	-0.009%	-0.150%	-0.965%	-2.055%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.36	111.38	-0.017%	-0.118%	-0.759%	-1.322%	-0.32	2.23	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.13	114.14	-0.013%	-0.089%	-0.400%	-0.963%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.33	120.36	-0.021%	-0.197%	-0.755%	-1.476%	-0.16	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	117.87	117.90	-0.025%	-0.112%	-0.458%	-0.655%	-0.13	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.12	122.15	-0.029%	-0.088%	-0.465%	-0.590%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.95	-0.043%	0.063%	0.188%	1.683%	0.12	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.12	124.18	-0.055%	-0.051%	-0.329%	1.463%	0.29	6.11	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	122.08	-0.019%	0.152%	-0.260%	2.466%	0.50	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.30	140.30	0.001%	0.318%	-0.544%	2.484%	0.65	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.66	102.70	-0.038%	0.687%	-0.005%		0.72	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.31	116.98	0.280%	1.785%	0.497%	7.496%	1.06	12.15	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.55	109.48	0.978%	5.050%	2.789%	15.330%	1.54	22.35	22.01

Return Price Performance			Index Price 10-Jun-2016	Previous Index Price 09-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	111.51	0.004%	-0.010%	0.016%	0.158%	-0.39	1.30	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.28	-0.005%	-0.007%	0.021%	0.445%	-0.32	2.23	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.44	118.44	-0.003%	0.016%	0.338%	0.717%	-0.27	2.79	2.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.15	-0.007%	-0.061%	0.188%	0.662%	-0.16	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	118.53	118.54	-0.015%	-0.008%	-3.406%	-2.702%	-0.13	3.62	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.35	125.37	-0.017%	0.023%	0.323%	1.206%	-0.08	3.95	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.14	-0.040%	0.084%	0.338%	1.239%	0.12	5.64	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.99	125.05	-0.046%	0.035%	0.279%	-0.311%	0.29	6.11	6.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.84	122.86	-0.011%	0.227%	0.280%	0.851%	0.50	7.00	6.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.62	141.60	0.012%	0.420%	0.200%	0.270%	0.65	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	102.77	-0.035%	0.713%	-0.140%		0.72	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.48	117.14	0.286%	1.840%	-1.144%	6.181%	1.06	12.15	12.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.17	110.10	0.977%	5.076%	3.144%	13.919%	1.54	22.35	22.01