

# Irish Stock Exchange Daily Bond Index Report

Monday 13 June, 2016

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## Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	107.95	3.60	239	111.55	0.00	6,389	6,897	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.33	2.95	239	114.28	0.00	9,256	10,304	10577
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	114.12	4.35	361	118.47	0.00	7,700	8,787	9122
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.27	3.86	239	124.14	0.00	6,667	8,018	8276
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.76	0.69	56	118.45	0.00	11,269	13,270	13348
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.03	3.27	239	125.30	0.00	8,252	10,069	10340
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.75	0.20	90	103.95	0.00	5,714	5,928	5939
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.87	0.91	85	124.78	0.00	5,480	6,788	6837
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.80	0.81	87	122.61	0.00	7,982	9,722	9787
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.00	1.36	92	141.36	0.00	11,520	16,128	16285
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.37	0.08	29	102.44	0.00	4,750	4,862	4866
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.09	0.19	29	117.28	0.00	7,928	9,283	9298
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.07	0.64	116	110.70	0.00	5,545	6,103	6138



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Jun-2016	Previous Index Price 10-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	107.95	107.96	-0.012%	-0.162%	-0.977%	-2.067%	-0.39	1.29	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.33	111.36	-0.030%	-0.148%	-0.789%	-1.351%	-0.31	2.22	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.13	-0.009%	-0.098%	-0.408%	-0.972%	-0.27	2.79	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.27	120.33	-0.047%	-0.245%	-0.802%	-1.523%	-0.15	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	117.76	117.87	-0.093%	-0.205%	-0.551%	-0.748%	-0.11	3.61	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.03	122.12	-0.074%	-0.162%	-0.538%	-0.663%	-0.06	3.94	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.91	-0.149%	-0.087%	0.039%	1.531%	0.14	5.63	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.87	124.12	-0.195%	-0.246%	-0.524%	1.265%	0.33	6.11	6.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.80	122.06	-0.215%	-0.063%	-0.474%	2.246%	0.53	6.99	6.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.00	140.30	-0.214%	0.104%	-0.757%	2.264%	0.67	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	102.66	-0.285%	0.399%	-0.290%		0.75	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.09	117.31	-0.185%	1.597%	0.311%	7.297%	1.07	12.15	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.07	110.55	-0.439%	4.590%	2.338%	14.824%	1.56	22.33	21.99

Return Price Performance			Index Price 13-Jun-2016	Previous Index Price 10-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	0.029%	0.019%	0.045%	0.187%	-0.39	1.29	1.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.28	114.27	0.004%	-0.004%	0.025%	0.448%	-0.31	2.22	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.47	118.44	0.022%	0.038%	0.360%	0.739%	-0.27	2.79	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.14	124.15	-0.007%	-0.068%	0.181%	0.654%	-0.15	3.06	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	118.45	118.53	-0.062%	-0.069%	-3.465%	-2.762%	-0.11	3.61	3.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.30	125.35	-0.039%	-0.016%	0.283%	1.167%	-0.06	3.94	3.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	104.10	-0.143%	-0.060%	0.195%	1.094%	0.14	5.63	5.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.78	124.99	-0.168%	-0.133%	0.111%	-0.479%	0.33	6.11	6.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.61	122.84	-0.190%	0.036%	0.089%	0.659%	0.53	6.99	6.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.36	141.62	-0.181%	0.239%	0.019%	0.089%	0.67	7.40	7.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	102.73	-0.277%	0.433%	-0.417%		0.75	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.28	117.48	-0.168%	1.670%	-1.310%	6.003%	1.07	12.15	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.70	111.17	-0.421%	4.633%	2.710%	13.439%	1.56	22.33	21.99