

Irish Stock Exchange Daily Bond Index Report



Tuesday 14 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	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 14-Jun-2016	Close Value 13-Jun-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.82	120.18	-0.301%	-0.02%	-0.66%	0.96%	19.82%	6.20	6.15	0.70
All Bond Index (Return)	200.78	201.36	-0.288%	0.11%	0.03%	2.51%	100.78%	6.20	6.15	0.70
Under 3 Bond Index (Clean)	91.44	91.48	-0.049%	-0.20%	-0.92%	-1.81%	-8.57%	1.85	1.85	-0.32
Under 3 Bond Index (Return)	143.21	143.26	-0.036%	-0.03%	0.00%	0.19%	43.21%	1.85	1.85	-0.32
Under 5 Bond Index (Clean)	104.61	104.73	-0.116%	-0.29%	-0.77%	-1.33%	4.61%	2.93	2.93	-0.14
Under 5 Bond Index (Return)	168.09	168.26	-0.102%	-0.12%	0.09%	0.56%	68.09%	2.93	2.93	-0.14
Under 10 Bond Index (Clean)	115.17	115.45	-0.241%	-0.33%	-0.82%	-0.26%	15.17%	4.70	4.69	0.34
Under 10 Bond Index (Return)	188.39	188.82	-0.227%	-0.19%	-0.06%	1.42%	88.39%	4.70	4.69	0.34
5 Plus Bond Index (Clean)	132.84	133.49	-0.482%	0.24%	-0.57%	3.70%	32.84%	9.46	9.37	0.95
5 Plus Bond Index (Return)	225.94	227.01	-0.472%	0.33%	-0.05%	4.85%	125.94%	9.46	9.37	0.95
10 Plus Bond Index (Clean)	143.39	144.40	-0.701%	2.04%	0.61%	8.83%	43.39%	16.18	15.96	1.38
10 Plus Bond Index (Return)	254.85	256.63	-0.694%	2.11%	1.00%	9.65%	154.85%	16.18	15.96	1.38

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	107.92	3.62	240	111.54	0.00	6,389	6,895	7126
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.25	2.96	240	114.21	0.00	9,256	10,297	10571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.96	4.36	362	118.32	0.00	7,700	8,775	9111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.18	3.88	240	124.06	0.00	6,667	8,012	8270
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.60	0.70	57	118.30	0.00	11,269	13,252	13331
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.77	3.29	240	125.05	0.00	8,252	10,048	10319
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.48	0.20	91	103.68	0.00	5,714	5,913	5924
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.53	0.92	86	124.45	0.00	5,480	6,769	6819
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.33	0.82	88	122.15	0.00	7,982	9,684	9750
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.34	1.38	93	140.72	0.00	11,485	16,052	16211
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.78	0.08	30	101.87	0.00	4,750	4,835	4839
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.31	0.20	30	116.51	0.00	7,928	9,221	9236
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.24	0.64	117	109.88	0.00	5,580	6,057	6092

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 14-Jun-2016	Previous Index Price 13-Jun-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.92	107.95	-0.020%	-0.182%	-0.997%	-2.087%	-0.39	1.29	1.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.25	111.33	-0.069%	-0.217%	-0.857%	-1.420%	-0.29	2.22	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.96	114.12	-0.138%	-0.235%	-0.545%	-1.108%	-0.22	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.18	120.27	-0.077%	-0.322%	-0.878%	-1.599%	-0.13	3.05	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	117.60	117.76	-0.138%	-0.343%	-0.688%	-0.885%	-0.08	3.61	3.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.77	122.03	-0.213%	-0.375%	-0.750%	-0.875%	-0.01	3.94	3.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.75	-0.260%	-0.347%	-0.222%	1.267%	0.19	5.63	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	123.87	-0.277%	-0.522%	-0.799%	0.985%	0.37	6.11	6.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	121.80	-0.388%	-0.451%	-0.860%	1.849%	0.58	6.99	6.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.34	140.00	-0.471%	-0.368%	-1.225%	1.782%	0.74	7.39	7.34
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.78	102.37	-0.569%	-0.172%	-0.857%		0.81	9.48	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.31	117.09	-0.664%	0.921%	-0.356%	6.584%	1.13	12.14	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.24	110.07	-0.757%	3.798%	1.564%	13.955%	1.60	22.30	21.95

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 14-Jun-2016	Previous Index Price 13-Jun-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.54	111.55	-0.006%	0.013%	0.039%	0.181%	-0.39	1.29	1.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.21	114.28	-0.057%	-0.060%	-0.032%	0.391%	-0.29	2.22	2.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.32	118.47	-0.122%	-0.084%	0.237%	0.616%	-0.22	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.06	124.14	-0.062%	-0.130%	0.119%	0.592%	-0.13	3.05	3.06
IE0034074488	3407448	4.5 Treas Bnd 2020	118.30	118.45	-0.127%	-0.196%	-3.587%	-2.885%	-0.08	3.61	3.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.05	125.30	-0.196%	-0.212%	0.086%	0.968%	-0.01	3.94	3.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.95	-0.258%	-0.317%	-0.064%	0.833%	0.19	5.63	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.45	124.78	-0.266%	-0.399%	-0.156%	-0.743%	0.37	6.11	6.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.15	122.61	-0.378%	-0.342%	-0.289%	0.279%	0.58	6.99	6.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.72	141.36	-0.456%	-0.218%	-0.437%	-0.367%	0.74	7.39	7.34
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	102.44	-0.565%	-0.134%	-0.980%		0.81	9.48	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.51	117.28	-0.658%	1.000%	-1.960%	5.306%	1.13	12.14	12.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.88	110.70	-0.748%	3.851%	1.942%	12.591%	1.60	22.30	21.95