

Irish Stock Exchange Daily Bond Index Report

Wednesday 15 June, 2016

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Bond Indices Performance

Index	Close Value 15-Jun-2016	Previous Close Value 14-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.74	119.82	-0.068%	-0.09%	-0.73%	0.89%	19.74%	6.20	6.15	0.71
All Bond Index (Return)	200.67	200.78	-0.057%	0.05%	-0.03%	2.45%	100.67%	6.20	6.15	0.71
Under 3 Bond Index (Clean)	91.42	91.44	-0.016%	-0.22%	-0.93%	-1.83%	-8.58%	1.84	1.85	-0.32
Under 3 Bond Index (Return)	143.20	143.21	-0.003%	-0.03%	-0.01%	0.19%	43.20%	1.84	1.85	-0.32
Under 5 Bond Index (Clean)	104.59	104.61	-0.018%	-0.31%	-0.79%	-1.35%	4.59%	2.93	2.93	-0.13
Under 5 Bond Index (Return)	168.08	168.09	-0.007%	-0.13%	0.08%	0.56%	68.08%	2.93	2.93	-0.13
Under 10 Bond Index (Clean)	115.13	115.17	-0.034%	-0.36%	-0.85%	-0.30%	15.13%	4.70	4.68	0.34
Under 10 Bond Index (Return)	188.35	188.39	-0.023%	-0.21%	-0.08%	1.40%	88.35%	4.70	4.68	0.34
5 Plus Bond Index (Clean)	132.69	132.84	-0.116%	0.12%	-0.69%	3.58%	32.69%	9.46	9.37	0.96
5 Plus Bond Index (Return)	225.70	225.94	-0.108%	0.23%	-0.15%	4.73%	125.70%	9.46	9.37	0.96
10 Plus Bond Index (Clean)	142.97	143.39	-0.289%	1.75%	0.32%	8.51%	42.97%	16.19	15.96	1.40
10 Plus Bond Index (Return)	254.13	254.85	-0.283%	1.83%	0.71%	9.34%	154.13%	16.19	15.96	1.40

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	107.92	3.63	241	111.55	0.00	6,389	6,895	7127
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.23	2.97	241	114.20	0.00	9,256	10,295	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.93	4.38	363	118.31	0.00	7,700	8,773	9110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.12	3.90	241	124.01	0.00	6,667	8,008	8267
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.56	0.72	58	118.27	0.00	11,269	13,247	13328
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.81	3.30	241	125.11	0.00	8,252	10,052	10324
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.20	92	103.72	0.00	5,714	5,914	5926
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.53	0.93	87	124.46	0.00	5,480	6,769	6820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.33	0.83	89	122.15	0.00	7,982	9,684	9750
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.16	1.39	94	140.55	0.00	11,485	15,983	16143
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.68	0.09	31	101.77	0.00	4,750	4,830	4834
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.89	0.20	31	116.09	0.00	7,928	9,187	9204
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.04	0.65	118	109.69	0.00	5,580	6,084	6120

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jun-2016	Previous Index Price 14-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	107.92	107.92	-0.003%	-0.185%	-1.000%	-2.089%	-0.40	1.29	1.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.23	111.25	-0.025%	-0.242%	-0.882%	-1.444%	-0.28	2.22	2.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.93	113.96	-0.025%	-0.260%	-0.570%	-1.132%	-0.22	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.12	120.18	-0.054%	-0.376%	-0.932%	-1.652%	-0.11	3.05	3.05
IE0034074488	3407448	4.5 Treas Bnd 2020	117.56	117.60	-0.036%	-0.379%	-0.724%	-0.920%	-0.07	3.61	3.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.81	121.77	0.035%	-0.340%	-0.715%	-0.840%	-0.03	3.94	3.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.48	0.029%	-0.318%	-0.193%	1.297%	0.18	5.63	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.53	123.53	0.000%	-0.522%	-0.799%	0.985%	0.37	6.10	6.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	121.33	0.000%	-0.451%	-0.860%	1.849%	0.58	6.98	6.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.16	139.34	-0.127%	-0.495%	-1.350%	1.653%	0.75	7.39	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.68	101.78	-0.101%	-0.273%	-0.958%		0.82	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.89	116.31	-0.363%	0.555%	-0.717%	6.197%	1.16	12.13	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.04	109.24	-0.179%	3.613%	1.383%	13.752%	1.60	22.29	21.94

Return Price Performance			Index Price 15-Jun-2016	Previous Index Price 14-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	111.54	0.012%	0.024%	0.050%	0.192%	-0.40	1.29	1.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.21	-0.014%	-0.074%	-0.046%	0.377%	-0.28	2.22	2.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.31	118.32	-0.014%	-0.098%	0.224%	0.602%	-0.22	2.78	2.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.01	124.06	-0.039%	-0.169%	0.080%	0.553%	-0.11	3.05	3.05
IE0034074488	3407448	4.5 Treas Bnd 2020	118.27	118.30	-0.025%	-0.221%	-3.612%	-2.910%	-0.07	3.61	3.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.11	125.05	0.045%	-0.168%	0.131%	1.013%	-0.03	3.94	3.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.68	0.032%	-0.286%	-0.032%	0.866%	0.18	5.63	5.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.45	0.009%	-0.390%	-0.147%	-0.735%	0.37	6.10	6.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.15	122.15	0.007%	-0.335%	-0.282%	0.287%	0.58	6.98	6.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.55	140.72	-0.115%	-0.333%	-0.552%	-0.482%	0.75	7.39	7.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.77	101.87	-0.098%	-0.232%	-1.077%		0.82	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.09	116.51	-0.356%	0.641%	-2.309%	4.931%	1.16	12.13	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.69	109.88	-0.172%	3.672%	1.767%	12.397%	1.60	22.29	21.94