

Irish Stock Exchange Daily Bond Index Report

Irish  Stock Exchange

Thursday 16 June, 2016

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Bond Indices Performance

Index	Close Value 16-Jun-2016	Previous Close Value 15-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.37	119.74	-0.309%	-0.40%	-1.04%	0.58%	19.37%	6.18	6.14	0.75
All Bond Index (Return)	200.08	200.67	-0.295%	-0.25%	-0.32%	2.15%	100.08%	6.18	6.14	0.75
Under 3 Bond Index (Clean)	91.35	91.42	-0.072%	-0.29%	-1.00%	-1.90%	-8.65%	1.83	1.84	-0.30
Under 3 Bond Index (Return)	143.12	143.20	-0.059%	-0.09%	-0.06%	0.13%	43.12%	1.83	1.84	-0.30
Under 5 Bond Index (Clean)	104.45	104.59	-0.139%	-0.44%	-0.93%	-1.49%	4.45%	2.93	2.94	-0.10
Under 5 Bond Index (Return)	167.87	168.08	-0.123%	-0.25%	-0.04%	0.43%	67.87%	2.93	2.94	-0.10
Under 10 Bond Index (Clean)	114.85	115.13	-0.245%	-0.61%	-1.09%	-0.54%	14.85%	4.69	4.68	0.39
Under 10 Bond Index (Return)	187.91	188.35	-0.231%	-0.44%	-0.31%	1.16%	87.91%	4.69	4.68	0.39
5 Plus Bond Index (Clean)	132.06	132.69	-0.476%	-0.36%	-1.16%	3.08%	32.06%	9.44	9.34	1.01
5 Plus Bond Index (Return)	224.64	225.70	-0.467%	-0.24%	-0.62%	4.24%	124.64%	9.44	9.34	1.01
10 Plus Bond Index (Clean)	141.93	142.97	-0.728%	1.01%	-0.41%	7.72%	41.93%	16.15	15.92	1.45
10 Plus Bond Index (Return)	252.29	254.13	-0.721%	1.09%	-0.01%	8.55%	152.29%	16.15	15.92	1.45

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	107.83	3.65	242	111.48	0.00	6,389	6,890	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.15	2.98	242	114.13	0.00	9,256	10,288	10564
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.82	4.39	364	118.21	0.00	7,700	8,764	9102
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.94	3.91	242	123.86	0.00	6,667	7,996	8257
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.35	0.73	59	118.08	0.00	11,269	13,224	13306
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.53	3.32	242	124.84	0.00	8,252	10,028	10302
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.20	93	103.42	0.00	5,714	5,897	5909
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.13	0.94	88	124.07	0.00	5,480	6,747	6798
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.77	0.84	90	121.61	0.00	7,982	9,640	9707
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.66	1.41	95	140.07	0.00	11,485	15,926	16087
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.14	0.09	32	101.23	0.00	4,750	4,804	4808
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.20	0.21	32	115.41	0.00	7,928	9,133	9149
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.03	0.65	119	108.68	0.00	5,580	6,027	6064

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Bond Index Constituent

Clean Price Performance			Index Price 16-Jun-2016	Previous Index Price 15-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	107.83	107.92	-0.081%	-0.265%	-1.080%	-2.168%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.15	111.23	-0.067%	-0.309%	-0.949%	-1.511%	-0.27	2.21	2.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.82	113.93	-0.098%	-0.358%	-0.668%	-1.230%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.94	120.12	-0.143%	-0.518%	-1.074%	-1.793%	-0.08	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.35	117.56	-0.177%	-0.555%	-0.899%	-1.096%	-0.03	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.53	121.81	-0.230%	-0.569%	-0.943%	-1.068%	0.02	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	103.51	-0.290%	-0.607%	-0.482%	1.003%	0.24	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.13	123.53	-0.328%	-0.848%	-1.124%	0.654%	0.42	6.10	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.77	121.33	-0.459%	-0.908%	-1.316%	1.381%	0.64	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.66	139.16	-0.361%	-0.854%	-1.707%	1.286%	0.80	7.38	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.14	101.68	-0.531%	-0.802%	-1.483%		0.88	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.20	115.89	-0.594%	-0.042%	-1.306%	5.567%	1.21	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.03	109.04	-0.931%	2.648%	0.439%	12.693%	1.65	22.25	21.89

Return Price Performance			Index Price 16-Jun-2016	Previous Index Price 15-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	111.48	111.55	-0.065%	-0.040%	-0.014%	0.128%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.13	114.20	-0.054%	-0.129%	-0.101%	0.323%	-0.27	2.21	2.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.21	118.31	-0.085%	-0.182%	0.139%	0.517%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.86	124.01	-0.126%	-0.295%	-0.046%	0.427%	-0.08	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.08	118.27	-0.166%	-0.386%	-3.772%	-3.071%	-0.03	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.84	125.11	-0.213%	-0.380%	-0.082%	0.799%	0.02	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.72	-0.287%	-0.572%	-0.319%	0.576%	0.24	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.07	124.46	-0.317%	-0.706%	-0.464%	-1.050%	0.42	6.10	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.61	122.15	-0.449%	-0.782%	-0.729%	-0.163%	0.64	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.07	140.55	-0.348%	-0.680%	-0.898%	-0.828%	0.80	7.38	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	101.77	-0.528%	-0.759%	-1.599%		0.88	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	116.09	-0.587%	0.049%	-2.883%	4.314%	1.21	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.68	109.69	-0.921%	2.717%	0.829%	11.362%	1.65	22.25	21.89