

Irish Stock Exchange Daily Bond Index Report

Friday 17 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	Close Value 17-Jun-2016	Previous Close Value 16-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.45	119.37	0.069%	-0.33%	-0.97%	0.65%	19.45%	6.18	6.14	0.74
All Bond Index (Return)	200.23	200.08	0.077%	-0.17%	-0.24%	2.23%	100.23%	6.18	6.14	0.74
Under 3 Bond Index (Clean)	91.33	91.35	-0.030%	-0.32%	-1.03%	-1.93%	-8.67%	1.83	1.84	-0.29
Under 3 Bond Index (Return)	143.09	143.12	-0.017%	-0.11%	-0.08%	0.11%	43.09%	1.83	1.84	-0.29
Under 5 Bond Index (Clean)	104.48	104.45	0.031%	-0.41%	-0.90%	-1.46%	4.48%	2.93	2.94	-0.11
Under 5 Bond Index (Return)	167.94	167.87	0.041%	-0.21%	0.00%	0.47%	67.94%	2.93	2.94	-0.11
Under 10 Bond Index (Clean)	114.93	114.85	0.065%	-0.54%	-1.03%	-0.47%	14.93%	4.69	4.68	0.37
Under 10 Bond Index (Return)	188.05	187.91	0.074%	-0.37%	-0.24%	1.24%	88.05%	4.69	4.68	0.37
5 Plus Bond Index (Clean)	132.20	132.06	0.106%	-0.25%	-1.06%	3.19%	32.20%	9.43	9.34	1.00
5 Plus Bond Index (Return)	224.90	224.64	0.113%	-0.13%	-0.51%	4.36%	124.90%	9.43	9.34	1.00
10 Plus Bond Index (Clean)	142.06	141.93	0.093%	1.10%	-0.32%	7.82%	42.06%	16.15	15.92	1.44
10 Plus Bond Index (Return)	252.54	252.29	0.099%	1.19%	0.09%	8.66%	152.54%	16.15	15.92	1.44

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	107.81	3.66	243	111.47	0.00	6,389	6,888	7122
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.11	3.00	243	114.11	0.00	9,256	10,284	10561
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.83	4.40	365	118.23	0.00	7,700	8,765	9103
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.99	3.93	243	123.92	0.00	6,667	7,999	8261
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.44	0.74	60	118.18	0.00	11,269	13,234	13317
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.64	3.33	243	124.97	0.00	8,252	10,038	10312
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.21	94	103.58	0.00	5,714	5,906	5918
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.24	0.95	89	124.19	0.00	5,480	6,753	6805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.96	0.85	91	121.81	0.00	7,982	9,655	9723
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.76	1.42	96	140.18	0.00	11,485	15,937	16100
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.25	0.09	33	101.34	0.00	4,750	4,810	4814
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.34	0.22	33	115.56	0.00	7,928	9,144	9161
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.08	0.66	120	108.73	0.00	5,580	6,030	6067

Irish Stock Exchange Daily Bond Index Report

Friday 17 June, 2016

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 17-Jun-2016	Previous Index Price 16-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	107.81	107.83	-0.023%	-0.289%	-1.103%	-2.191%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.11	111.15	-0.033%	-0.343%	-0.982%	-1.544%	-0.26	2.21	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.83	113.82	0.006%	-0.352%	-0.662%	-1.224%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.99	119.94	0.038%	-0.481%	-1.037%	-1.756%	-0.10	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.44	117.35	0.075%	-0.480%	-0.825%	-1.021%	-0.05	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	121.53	0.091%	-0.479%	-0.853%	-0.979%	0.00	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.21	0.155%	-0.453%	-0.328%	1.160%	0.21	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.24	123.13	0.092%	-0.757%	-1.034%	0.746%	0.40	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.96	120.77	0.159%	-0.751%	-1.159%	1.542%	0.62	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.76	138.66	0.074%	-0.782%	-1.635%	1.360%	0.79	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	101.14	0.112%	-0.691%	-1.373%		0.87	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.34	115.20	0.124%	0.082%	-1.184%	5.698%	1.20	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.08	108.03	0.046%	2.696%	0.485%	12.745%	1.64	22.25	21.89

Return Price Performance			Index Price 17-Jun-2016	Previous Index Price 16-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	111.47	111.48	-0.009%	-0.049%	-0.023%	0.119%	-0.37	1.28	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.11	114.13	-0.022%	-0.151%	-0.123%	0.301%	-0.26	2.21	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	118.23	118.21	0.016%	-0.166%	0.155%	0.533%	-0.20	2.88	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	123.86	0.049%	-0.246%	0.003%	0.476%	-0.10	3.04	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.18	118.08	0.086%	-0.301%	-3.689%	-2.988%	-0.05	3.60	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.97	124.84	0.099%	-0.281%	0.018%	0.899%	0.00	3.93	3.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.42	0.157%	-0.416%	-0.163%	0.733%	0.21	5.62	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.19	124.07	0.100%	-0.607%	-0.364%	-0.951%	0.40	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	121.61	0.166%	-0.617%	-0.564%	0.002%	0.62	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.18	140.07	0.084%	-0.597%	-0.815%	-0.746%	0.79	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	101.23	0.114%	-0.646%	-1.487%		0.87	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	115.41	0.130%	0.179%	-2.757%	4.450%	1.20	12.12	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.73	108.68	0.052%	2.770%	0.881%	11.419%	1.64	22.25	21.89