

# Irish Stock Exchange Daily Bond Index Report

Tuesday 21 June, 2016

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## Bond Indices Performance

Index	Close Value 21-Jun-2016	Previous Close Value 20-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.97	119.91	0.049%	0.10%	-0.54%	1.08%	19.97%	6.21	6.16	0.67
All Bond Index (Return)	201.16	201.04	0.058%	0.29%	0.22%	2.70%	101.16%	6.21	6.16	0.67
Under 3 Bond Index (Clean)	91.34	91.35	-0.014%	-0.31%	-1.02%	-1.92%	-8.66%	2.17	2.18	-0.27
Under 3 Bond Index (Return)	143.18	143.19	-0.003%	-0.05%	-0.02%	0.17%	43.18%	2.17	2.18	-0.27
Under 5 Bond Index (Clean)	104.61	104.62	-0.008%	-0.29%	-0.78%	-1.33%	4.61%	2.93	2.93	-0.16
Under 5 Bond Index (Return)	168.21	168.21	0.004%	-0.05%	0.16%	0.64%	68.21%	2.93	2.93	-0.16
Under 10 Bond Index (Clean)	115.31	115.27	0.039%	-0.21%	-0.70%	-0.14%	15.31%	4.70	4.69	0.30
Under 10 Bond Index (Return)	188.74	188.65	0.048%	0.00%	0.13%	1.61%	88.74%	4.70	4.69	0.30
5 Plus Bond Index (Clean)	133.17	133.03	0.105%	0.48%	-0.33%	3.95%	33.17%	9.45	9.36	0.92
5 Plus Bond Index (Return)	226.61	226.36	0.111%	0.63%	0.25%	5.15%	126.61%	9.45	9.36	0.92
10 Plus Bond Index (Clean)	143.58	143.42	0.115%	2.18%	0.75%	8.97%	43.58%	16.19	15.97	1.38
10 Plus Bond Index (Return)	255.29	254.98	0.120%	2.29%	1.17%	9.84%	155.29%	16.19	15.97	1.38

## 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	107.78	3.72	247	111.50	0.00	6,389	6,886	7124
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.15	3.05	247	114.20	0.00	9,256	10,288	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.88	0.04	3	113.92	0.00	7,700	8,769	8772
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.16	3.99	247	124.15	0.00	6,667	8,011	8277
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.67	0.79	64	118.46	0.00	11,269	13,260	13349
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.97	3.38	247	125.36	0.00	8,252	10,065	10344
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.94	0.22	98	104.16	0.00	5,714	5,939	5951
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.93	0.99	93	124.92	0.00	5,480	6,791	6845
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.69	0.89	95	122.58	0.00	7,982	9,713	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.59	1.48	100	141.07	0.00	11,485	16,032	16202
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.16	0.10	37	102.26	0.00	4,750	4,853	4857
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.31	0.24	37	116.55	0.00	7,928	9,221	9240
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.61	0.68	124	110.29	0.00	5,580	6,116	6154



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Jun-2016	Previous Index Price 20-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	107.78	107.80	-0.023%	-0.319%	-1.133%	-2.221%	-0.37	1.27	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.15	111.16	-0.012%	-0.309%	-0.949%	-1.511%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.88	113.89	-0.010%	-0.302%	-0.612%	-1.174%	-0.23	2.87	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.16	120.16	0.004%	-0.338%	-0.895%	-1.615%	-0.15	3.03	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.67	117.68	-0.007%	-0.284%	-0.629%	-0.826%	-0.11	3.59	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.97	121.98	-0.002%	-0.205%	-0.580%	-0.706%	-0.08	3.92	3.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.94	103.84	0.101%	0.093%	0.219%	1.714%	0.11	5.61	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.93	123.86	0.055%	-0.201%	-0.479%	1.310%	0.31	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	121.57	0.103%	-0.149%	-0.560%	2.157%	0.53	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.59	139.46	0.092%	-0.189%	-1.048%	1.965%	0.70	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	101.96	0.196%	0.196%	-0.492%		0.77	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.31	116.22	0.073%	0.920%	-0.357%	6.582%	1.13	12.12	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.61	109.42	0.178%	4.154%	1.913%	14.346%	1.58	22.29	21.95

Return Price Performance			Index Price 21-Jun-2016	Previous Index Price 20-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	111.50	111.51	-0.009%	-0.025%	0.001%	0.143%	-0.37	1.27	1.28
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.20	-0.001%	-0.075%	-0.047%	0.376%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.92	113.92	0.001%	-3.803%	-3.494%	-3.129%	-0.23	2.87	2.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	124.13	0.018%	-0.055%	0.194%	0.668%	-0.15	3.03	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	118.46	0.003%	-0.064%	-3.460%	-2.757%	-0.11	3.59	3.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.36	125.35	0.010%	0.030%	0.330%	1.214%	-0.08	3.92	3.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.16	104.05	0.103%	0.137%	0.392%	1.293%	0.11	5.61	5.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.92	124.84	0.063%	-0.020%	0.224%	-0.366%	0.31	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.58	122.44	0.109%	0.011%	0.064%	0.635%	0.53	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.07	140.93	0.101%	0.032%	-0.187%	-0.118%	0.70	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	102.06	0.198%	0.252%	-0.597%		0.77	9.47	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	116.46	0.078%	1.039%	-1.923%	5.345%	1.13	12.12	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.29	110.09	0.182%	4.241%	2.325%	13.014%	1.58	22.29	21.95