

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 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 22-Jun-2016	Previous Close Value 21-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.05	119.97	0.068%	0.17%	-0.47%	1.15%	20.05%	6.21	6.17	0.66
All Bond Index (Return)	201.31	201.16	0.076%	0.37%	0.29%	2.78%	101.31%	6.21	6.17	0.66
Under 3 Bond Index (Clean)	91.33	91.34	-0.008%	-0.32%	-1.03%	-1.93%	-8.67%	2.17	2.18	-0.27
Under 3 Bond Index (Return)	143.19	143.18	0.003%	-0.04%	-0.02%	0.18%	43.19%	2.17	2.18	-0.27
Under 5 Bond Index (Clean)	104.62	104.61	0.007%	-0.28%	-0.77%	-1.33%	4.62%	2.93	2.93	-0.17
Under 5 Bond Index (Return)	168.24	168.21	0.017%	-0.03%	0.18%	0.66%	68.24%	2.93	2.93	-0.17
Under 10 Bond Index (Clean)	115.37	115.31	0.051%	-0.16%	-0.65%	-0.09%	15.37%	4.70	4.69	0.29
Under 10 Bond Index (Return)	188.86	188.74	0.060%	0.06%	0.19%	1.67%	88.86%	4.70	4.69	0.29
5 Plus Bond Index (Clean)	133.34	133.17	0.127%	0.61%	-0.20%	4.08%	33.34%	9.45	9.36	0.91
5 Plus Bond Index (Return)	226.91	226.61	0.133%	0.76%	0.38%	5.29%	126.91%	9.45	9.36	0.91
10 Plus Bond Index (Clean)	143.83	143.58	0.170%	2.35%	0.92%	9.16%	43.83%	16.18	15.96	1.37
10 Plus Bond Index (Return)	255.73	255.29	0.175%	2.47%	1.35%	10.03%	155.73%	16.18	15.96	1.37

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	107.75	3.74	248	111.49	0.00	6,389	6,885	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.13	3.06	248	114.19	0.00	9,256	10,286	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.90	0.05	4	113.94	0.00	7,700	8,770	8774
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.20	4.01	248	124.20	0.00	6,667	8,013	8280
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.69	0.80	65	118.49	0.00	11,269	13,262	13352
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.99	3.40	248	125.39	0.00	8,252	10,067	10347
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.97	0.22	99	104.19	0.00	5,714	5,940	5953
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.03	1.00	94	125.03	0.00	5,480	6,796	6851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.87	0.89	96	122.76	0.00	7,982	9,727	9799
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.77	1.49	101	141.26	0.00	11,480	16,053	16225
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.29	0.10	38	102.40	0.00	4,750	4,859	4864
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.60	0.25	38	116.85	0.00	7,928	9,244	9264
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.66	0.69	125	110.35	0.00	5,585	6,119	6157

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 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 22-Jun-2016	Previous Index Price 21-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	107.75	107.78	-0.020%	-0.339%	-1.153%	-2.241%	-0.36	1.27	1.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	111.15	-0.016%	-0.326%	-0.965%	-1.527%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.90	113.88	0.011%	-0.291%	-0.600%	-1.163%	-0.24	2.87	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.20	120.16	0.029%	-0.309%	-0.866%	-1.587%	-0.17	3.03	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	117.69	117.67	0.013%	-0.271%	-0.616%	-0.813%	-0.12	3.59	3.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.99	121.97	0.016%	-0.188%	-0.564%	-0.690%	-0.08	3.92	3.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	103.94	0.027%	0.120%	0.246%	1.742%	0.10	5.61	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.03	123.93	0.081%	-0.121%	-0.399%	1.392%	0.29	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.87	121.69	0.144%	-0.006%	-0.417%	2.304%	0.51	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.77	139.59	0.129%	-0.061%	-0.920%	2.096%	0.69	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.29	102.16	0.132%	0.329%	-0.360%		0.76	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.60	116.31	0.251%	1.173%	-0.107%	6.850%	1.10	12.12	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.66	109.61	0.048%	4.205%	1.962%	14.402%	1.58	22.29	21.95

Return Price Performance			Index Price 22-Jun-2016	Previous Index Price 21-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	111.49	111.50	-0.006%	-0.031%	-0.005%	0.137%	-0.36	1.27	1.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.19	114.20	-0.004%	-0.080%	-0.052%	0.372%	-0.28	2.20	2.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.94	113.92	0.022%	-3.782%	-3.472%	-3.108%	-0.24	2.87	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.20	124.15	0.041%	-0.014%	0.236%	0.709%	-0.17	3.03	3.04
IE0034074488	3407448	4.5 Treas Bnd 2020	118.49	118.46	0.023%	-0.041%	-3.438%	-2.735%	-0.12	3.59	3.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.39	125.36	0.026%	0.057%	0.356%	1.240%	-0.08	3.92	3.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.16	0.029%	0.166%	0.421%	1.323%	0.10	5.61	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.03	124.92	0.088%	0.068%	0.312%	-0.278%	0.29	6.09	6.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.76	122.58	0.150%	0.162%	0.215%	0.786%	0.51	6.97	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.26	141.07	0.138%	0.170%	-0.050%	0.021%	0.69	7.37	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.40	102.26	0.135%	0.387%	-0.463%		0.76	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.85	116.55	0.257%	1.298%	-1.671%	5.616%	1.10	12.12	11.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.35	110.29	0.053%	4.297%	2.380%	13.074%	1.58	22.29	21.95