

Irish Stock Exchange Daily Bond Index Report

Thursday 23 June, 2016

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Bond Indices Performance

Index	Close Value 23-Jun-2016	Previous Close Value 22-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.10	120.05	0.039%	0.21%	-0.44%	1.19%	20.10%	6.20	6.16	0.65
All Bond Index (Return)	201.40	201.31	0.048%	0.42%	0.34%	2.83%	101.40%	6.20	6.16	0.65
Under 3 Bond Index (Clean)	91.32	91.33	-0.014%	-0.33%	-1.05%	-1.94%	-8.68%	2.16	2.17	-0.28
Under 3 Bond Index (Return)	143.18	143.19	-0.003%	-0.05%	-0.02%	0.17%	43.18%	2.16	2.17	-0.28
Under 5 Bond Index (Clean)	104.62	104.62	0.007%	-0.28%	-0.76%	-1.32%	4.62%	2.92	2.92	-0.18
Under 5 Bond Index (Return)	168.27	168.24	0.018%	-0.01%	0.20%	0.67%	68.27%	2.92	2.92	-0.18
Under 10 Bond Index (Clean)	115.41	115.37	0.029%	-0.13%	-0.62%	-0.06%	15.41%	4.69	4.68	0.28
Under 10 Bond Index (Return)	188.93	188.86	0.039%	0.10%	0.23%	1.71%	88.93%	4.69	4.68	0.28
5 Plus Bond Index (Clean)	133.43	133.34	0.070%	0.68%	-0.13%	4.16%	33.43%	9.44	9.36	0.90
5 Plus Bond Index (Return)	227.08	226.91	0.077%	0.84%	0.46%	5.37%	127.08%	9.44	9.36	0.90
10 Plus Bond Index (Clean)	143.97	143.83	0.102%	2.46%	1.02%	9.27%	43.97%	16.17	15.96	1.36
10 Plus Bond Index (Return)	256.01	255.73	0.107%	2.58%	1.46%	10.15%	156.01%	16.17	15.96	1.36

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	107.71	3.75	249	111.46	0.00	6,389	6,882	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.13	3.07	249	114.20	0.00	9,256	10,286	10570
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.89	0.06	5	113.95	0.00	7,700	8,769	8774
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.20	4.03	249	124.22	0.00	6,667	8,013	8281
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.71	0.81	66	118.53	0.00	11,269	13,265	13357
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.05	3.41	249	125.46	0.00	8,252	10,071	10353
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.01	0.22	100	104.23	0.00	5,714	5,943	5955
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.03	1.02	95	125.05	0.00	5,480	6,796	6852
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.95	0.90	97	122.85	0.00	7,982	9,734	9806
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.85	1.51	102	141.36	0.00	11,480	16,056	16229
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.45	0.11	39	102.55	0.00	4,750	4,866	4871
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.76	0.26	39	117.02	0.00	7,928	9,257	9277
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.71	0.69	126	110.40	0.00	5,585	6,127	6165

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jun-2016	Previous Index Price 22-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	107.71	107.75	-0.042%	-0.381%	-1.194%	-2.282%	-0.36	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	111.13	-0.002%	-0.327%	-0.967%	-1.529%	-0.30	2.19	2.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.89	113.90	-0.009%	-0.299%	-0.609%	-1.172%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.20	120.20	0.000%	-0.309%	-0.866%	-1.587%	-0.18	3.02	3.03
IE0034074488	3407448	4.5 Treas Bnd 2020	117.71	117.69	0.024%	-0.247%	-0.593%	-0.790%	-0.14	3.58	3.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.05	121.99	0.045%	-0.143%	-0.519%	-0.645%	-0.10	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.97	0.038%	0.158%	0.283%	1.780%	0.10	5.60	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.03	124.03	0.002%	-0.119%	-0.398%	1.394%	0.29	6.08	6.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.95	121.87	0.065%	0.059%	-0.352%	2.371%	0.50	6.96	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.85	139.77	0.059%	-0.001%	-0.861%	2.157%	0.67	7.36	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.29	0.149%	0.478%	-0.212%		0.74	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.76	116.60	0.140%	1.315%	0.033%	6.999%	1.09	12.11	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.71	109.66	0.046%	4.252%	2.008%	14.454%	1.58	22.29	21.94

Return Price Performance			Index Price 23-Jun-2016	Previous Index Price 22-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	111.46	111.49	-0.027%	-0.058%	-0.032%	0.110%	-0.36	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.20	114.19	0.009%	-0.071%	-0.043%	0.381%	-0.30	2.19	2.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.95	113.94	0.002%	-3.781%	-3.471%	-3.106%	-0.24	2.86	2.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.22	124.20	0.013%	-0.001%	0.249%	0.722%	-0.18	3.02	3.03
IE0034074488	3407448	4.5 Treas Bnd 2020	118.53	118.49	0.035%	-0.007%	-3.405%	-2.702%	-0.14	3.58	3.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.46	125.39	0.055%	0.112%	0.411%	1.296%	-0.10	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	104.19	0.039%	0.206%	0.461%	1.363%	0.10	5.60	5.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.05	125.03	0.010%	0.078%	0.323%	-0.268%	0.29	6.08	6.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.85	122.76	0.072%	0.234%	0.287%	0.859%	0.50	6.96	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.36	141.26	0.069%	0.240%	0.020%	0.090%	0.67	7.36	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	102.40	0.151%	0.539%	-0.312%		0.74	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.02	116.85	0.145%	1.444%	-1.529%	5.768%	1.09	12.11	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.40	110.35	0.050%	4.349%	2.431%	13.131%	1.58	22.29	21.94