

Irish Stock Exchange Daily Bond Index Report



Friday 24 June, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 24-Jun-2016	Close Value 23-Jun-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.79	120.10	-0.257%	-0.05%	-0.69%	0.93%	19.79%	6.20	6.16	0.69
All Bond Index (Return)	200.91	201.40	-0.244%	0.17%	0.10%	2.58%	100.91%	6.20	6.16	0.69
Under 3 Bond Index (Clean)	91.29	91.32	-0.025%	-0.36%	-1.07%	-1.97%	-8.71%	2.16	2.17	-0.28
Under 3 Bond Index (Return)	143.16	143.18	-0.013%	-0.06%	-0.03%	0.16%	43.16%	2.16	2.17	-0.28
Under 5 Bond Index (Clean)	104.41	104.62	-0.204%	-0.48%	-0.97%	-1.52%	4.41%	2.91	2.92	-0.12
Under 5 Bond Index (Return)	167.96	168.27	-0.188%	-0.20%	0.01%	0.49%	67.96%	2.91	2.92	-0.12
Under 10 Bond Index (Clean)	115.07	115.41	-0.289%	-0.42%	-0.90%	-0.35%	15.07%	4.69	4.67	0.34
Under 10 Bond Index (Return)	188.41	188.93	-0.275%	-0.18%	-0.05%	1.43%	88.41%	4.69	4.67	0.34
5 Plus Bond Index (Clean)	133.02	133.43	-0.310%	0.37%	-0.44%	3.83%	33.02%	9.45	9.36	0.93
5 Plus Bond Index (Return)	226.40	227.08	-0.300%	0.54%	0.16%	5.06%	126.40%	9.45	9.36	0.93
10 Plus Bond Index (Clean)	143.91	143.97	-0.047%	2.41%	0.97%	9.22%	43.91%	16.20	15.98	1.36
10 Plus Bond Index (Return)	255.90	256.01	-0.041%	2.54%	1.42%	10.10%	155.90%	16.20	15.98	1.36

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	107.72	3.77	250	111.49	0.00	6,389	6,883	7123
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.13	3.08	250	114.21	0.00	9,256	10,286	10571
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.79	0.07	6	113.86	0.00	7,700	8,762	8767
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.88	4.04	250	123.92	0.00	6,667	7,992	8261
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.27	0.83	67	118.10	0.00	11,269	13,215	13308
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.57	3.43	250	125.00	0.00	8,252	10,032	10315
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.68	0.22	101	103.90	0.00	5,714	5,924	5937
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.50	1.03	96	124.53	0.00	5,480	6,767	6823
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.46	0.91	98	122.37	0.00	7,982	9,695	9768
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.31	1.52	103	140.83	0.00	11,480	15,993	16168
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.91	0.11	40	102.02	0.00	4,750	4,841	4846
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.28	0.26	40	116.54	0.00	7,928	9,218	9239
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.28	0.70	127	110.97	0.00	5,585	6,158	6197

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Jun-2016	Previous Index Price 23-Jun-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	107.72	107.71	0.014%	-0.367%	-1.181%	-2.268%	-0.39	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	111.13	0.000%	-0.327%	-0.967%	-1.529%	-0.30	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.79	113.89	-0.085%	-0.384%	-0.694%	-1.256%	-0.22	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.88	120.20	-0.260%	-0.569%	-1.124%	-1.843%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	117.27	117.71	-0.374%	-0.620%	-0.964%	-1.161%	-0.04	3.58	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.57	122.05	-0.392%	-0.534%	-0.909%	-1.034%	-0.01	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	104.01	-0.314%	-0.157%	-0.032%	1.460%	0.15	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	124.03	-0.427%	-0.546%	-0.823%	0.961%	0.36	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.46	121.95	-0.399%	-0.341%	-0.750%	1.962%	0.55	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.31	139.85	-0.390%	-0.391%	-1.248%	1.759%	0.73	7.36	7.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.91	102.45	-0.522%	-0.047%	-0.733%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.28	116.76	-0.418%	0.891%	-0.386%	6.552%	1.13	12.10	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.28	109.71	0.512%	4.786%	2.531%	15.040%	1.55	22.30	21.96

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 24-Jun-2016	Previous Index Price 23-Jun-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.49	111.46	0.027%	-0.031%	-0.005%	0.137%	-0.39	1.26	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.21	114.20	0.011%	-0.060%	-0.032%	0.391%	-0.30	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.86	113.95	-0.075%	-3.852%	-3.543%	-3.179%	-0.22	2.86	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.92	124.22	-0.239%	-0.240%	0.009%	0.482%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	118.10	118.53	-0.361%	-0.368%	-3.754%	-3.053%	-0.04	3.58	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.00	125.46	-0.370%	-0.259%	0.040%	0.921%	-0.01	3.91	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	104.23	-0.312%	-0.107%	0.147%	1.046%	0.15	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.53	125.05	-0.415%	-0.337%	-0.094%	-0.682%	0.36	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.37	122.85	-0.389%	-0.156%	-0.103%	0.466%	0.55	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.83	141.36	-0.375%	-0.136%	-0.355%	-0.285%	0.73	7.36	7.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.02	102.55	-0.519%	0.018%	-0.829%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.54	117.02	-0.411%	1.027%	-1.934%	5.334%	1.13	12.10	11.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.97	110.40	0.514%	4.886%	2.958%	13.713%	1.55	22.30	21.96