

Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Jun-2016	Previous Close Value 24-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	119.79	0.219%	0.17%	-0.47%	1.15%	20.05%	6.22	6.18	0.66
All Bond Index (Return)	201.40	200.91	0.243%	0.41%	0.34%	2.82%	101.40%	6.22	6.18	0.66
Under 3 Bond Index (Clean)	91.21	91.29	-0.089%	-0.45%	-1.16%	-2.05%	-8.79%	2.16	2.16	-0.24
Under 3 Bond Index (Return)	143.09	143.16	-0.053%	-0.11%	-0.09%	0.11%	43.09%	2.16	2.16	-0.24
Under 5 Bond Index (Clean)	104.40	104.41	-0.008%	-0.49%	-0.97%	-1.53%	4.40%	2.91	2.92	-0.12
Under 5 Bond Index (Return)	168.00	167.96	0.027%	-0.17%	0.04%	0.51%	68.00%	2.91	2.92	-0.12
Under 10 Bond Index (Clean)	115.17	115.07	0.082%	-0.33%	-0.82%	-0.27%	15.17%	4.69	4.67	0.32
Under 10 Bond Index (Return)	188.62	188.41	0.110%	-0.07%	0.06%	1.54%	88.62%	4.69	4.67	0.32
5 Plus Bond Index (Clean)	133.61	133.02	0.440%	0.81%	0.00%	4.29%	33.61%	9.48	9.40	0.89
5 Plus Bond Index (Return)	227.44	226.40	0.458%	1.00%	0.61%	5.54%	127.44%	9.48	9.40	0.89
10 Plus Bond Index (Clean)	145.50	143.91	1.111%	3.55%	2.10%	10.43%	45.50%	16.25	16.04	1.30
10 Plus Bond Index (Return)	258.77	255.90	1.123%	3.69%	2.56%	11.34%	158.77%	16.25	16.04	1.30

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	107.65	3.81	253	111.46	0.00	6,389	6,878	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.01	3.12	253	114.13	0.00	9,256	10,275	10564
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.69	0.11	9	113.80	0.00	7,700	8,754	8763
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.85	4.09	253	123.94	0.00	6,667	7,990	8263
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.40	0.86	70	118.26	0.00	11,269	13,229	13327
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.65	3.47	253	125.12	0.00	8,252	10,039	10325
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.23	104	104.01	0.00	5,714	5,930	5943
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.63	1.06	99	124.69	0.00	5,480	6,774	6832
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.63	0.94	101	122.57	0.00	7,982	9,709	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.64	1.57	106	141.20	0.00	11,480	16,031	16211
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.38	0.12	43	102.50	0.00	4,750	4,863	4869
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.15	0.28	43	117.43	0.00	7,928	9,287	9310
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	112.10	0.71	130	112.81	0.00	5,585	6,260	6300

Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Jun-2016	Previous Index Price 24-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	107.65	107.72	-0.072%	-0.439%	-1.252%	-2.339%	-0.34	1.25	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.01	111.13	-0.105%	-0.432%	-1.071%	-1.632%	-0.26	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.69	113.79	-0.083%	-0.467%	-0.777%	-1.338%	-0.19	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.85	119.88	-0.024%	-0.593%	-1.148%	-1.867%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	117.40	117.27	0.107%	-0.514%	-0.859%	-1.055%	-0.07	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.65	121.57	0.066%	-0.469%	-0.844%	-0.969%	-0.03	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.68	0.101%	-0.056%	0.069%	1.563%	0.13	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.63	123.50	0.105%	-0.441%	-0.719%	1.067%	0.34	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.63	121.46	0.142%	-0.199%	-0.610%	2.106%	0.53	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.64	139.31	0.235%	-0.157%	-1.016%	1.998%	0.69	7.36	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.38	101.91	0.463%	0.416%	-0.274%		0.75	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.15	116.28	0.751%	1.649%	0.362%	7.352%	1.06	12.11	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.10	110.28	1.650%	6.516%	4.223%	16.939%	1.48	22.36	22.04

Return Price Performance			Index Price 27-Jun-2016	Previous Index Price 24-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	-0.030%	-0.061%	-0.035%	0.107%	-0.34	1.25	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.13	114.21	-0.070%	-0.130%	-0.102%	0.321%	-0.26	2.19	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.80	113.86	-0.052%	-3.902%	-3.593%	-3.229%	-0.19	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	123.94	123.92	0.016%	-0.224%	0.025%	0.498%	-0.10	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	118.26	118.10	0.137%	-0.231%	-3.622%	-2.920%	-0.07	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.12	125.00	0.097%	-0.162%	0.137%	1.019%	-0.03	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.90	0.108%	0.001%	0.255%	1.155%	0.13	5.60	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.69	124.53	0.130%	-0.207%	0.036%	-0.553%	0.34	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.57	122.37	0.163%	0.007%	0.060%	0.631%	0.53	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.20	140.83	0.263%	0.127%	-0.093%	-0.023%	0.69	7.36	7.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	102.02	0.470%	0.488%	-0.363%		0.75	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.43	116.54	0.766%	1.801%	-1.182%	6.141%	1.06	12.11	11.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.81	110.97	1.654%	6.621%	4.661%	15.594%	1.48	22.36	22.04