

Irish Stock Exchange Daily Bond Index Report

Tuesday 28 June, 2016

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Bond Indices Performance

Index	Close Value 28-Jun-2016	Previous Close Value 27-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.70	120.05	0.538%	0.71%	0.06%	1.70%	20.70%	6.25	6.22	0.57
All Bond Index (Return)	202.49	201.40	0.540%	0.96%	0.88%	3.38%	102.49%	6.25	6.22	0.57
Under 3 Bond Index (Clean)	91.27	91.21	0.061%	-0.39%	-1.10%	-1.99%	-8.73%	2.15	2.16	-0.28
Under 3 Bond Index (Return)	143.19	143.09	0.073%	-0.04%	-0.01%	0.18%	43.19%	2.15	2.16	-0.28
Under 5 Bond Index (Clean)	104.57	104.40	0.161%	-0.33%	-0.81%	-1.37%	4.57%	2.91	2.92	-0.18
Under 5 Bond Index (Return)	168.28	168.00	0.168%	-0.01%	0.20%	0.68%	68.28%	2.91	2.92	-0.18
Under 10 Bond Index (Clean)	115.57	115.17	0.355%	0.02%	-0.47%	0.09%	15.57%	4.69	4.68	0.24
Under 10 Bond Index (Return)	189.30	188.62	0.360%	0.29%	0.42%	1.91%	89.30%	4.69	4.68	0.24
5 Plus Bond Index (Clean)	134.82	133.61	0.906%	1.72%	0.90%	5.24%	34.82%	9.52	9.44	0.80
5 Plus Bond Index (Return)	229.50	227.44	0.906%	1.91%	1.53%	6.50%	129.50%	9.52	9.44	0.80
10 Plus Bond Index (Clean)	148.01	145.50	1.721%	5.33%	3.85%	12.33%	48.01%	16.31	16.12	1.19
10 Plus Bond Index (Return)	263.22	258.77	1.719%	5.47%	4.32%	13.25%	163.22%	16.31	16.12	1.19

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	107.64	3.83	254	111.46	0.00	6,389	6,877	7122
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.09	3.13	254	114.23	0.00	9,256	10,282	10572
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.81	0.12	10	113.93	0.00	7,700	8,764	8773
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.05	4.11	254	124.15	0.00	6,667	8,003	8277
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.68	0.88	71	118.55	0.00	11,269	13,261	13359
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.03	3.48	254	125.51	0.00	8,252	10,070	10357
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.14	0.23	105	104.37	0.00	5,714	5,950	5964
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.11	1.07	100	125.18	0.00	5,480	6,801	6859
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.35	0.95	102	123.30	0.00	7,982	9,766	9842
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.63	1.58	107	142.21	0.00	11,480	16,145	16326
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.37	0.12	44	103.49	0.00	4,750	4,910	4916
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.74	0.29	44	119.03	0.00	7,928	9,413	9436
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.63	0.72	131	115.35	0.00	5,585	6,401	6441

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jun-2016	Previous Index Price 27-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	107.64	107.65	-0.009%	-0.449%	-1.261%	-2.348%	-0.35	1.25	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.09	111.01	0.072%	-0.361%	-1.000%	-1.561%	-0.30	2.18	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.81	113.69	0.106%	-0.362%	-0.672%	-1.234%	-0.23	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.05	119.85	0.160%	-0.434%	-0.990%	-1.710%	-0.15	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	117.68	117.40	0.239%	-0.277%	-0.622%	-0.819%	-0.14	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.03	121.65	0.312%	-0.158%	-0.534%	-0.659%	-0.11	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.14	103.79	0.345%	0.289%	0.415%	1.913%	0.07	5.59	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.11	123.63	0.391%	-0.052%	-0.331%	1.462%	0.27	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	121.63	0.590%	0.390%	-0.023%	2.709%	0.45	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.63	139.64	0.711%	0.553%	-0.312%	2.723%	0.60	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	102.38	0.968%	1.388%	0.692%		0.65	9.45	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.74	117.15	1.357%	3.028%	1.725%	8.809%	0.95	12.12	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.63	112.10	2.260%	8.923%	6.578%	19.581%	1.38	22.44	22.14

Return Price Performance			Index Price 28-Jun-2016	Previous Index Price 27-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	111.46	0.004%	-0.056%	-0.030%	0.111%	-0.35	1.25	1.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.23	114.13	0.081%	-0.049%	-0.021%	0.403%	-0.30	2.18	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.93	113.80	0.117%	-3.790%	-3.480%	-3.116%	-0.23	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.15	123.94	0.168%	-0.056%	0.193%	0.667%	-0.15	3.02	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	118.55	118.26	0.247%	0.015%	-3.384%	-2.680%	-0.14	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.51	125.12	0.314%	0.152%	0.451%	1.336%	-0.11	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.37	104.01	0.346%	0.347%	0.602%	1.505%	0.07	5.59	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.18	124.69	0.395%	0.187%	0.432%	-0.160%	0.27	6.07	6.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.30	122.57	0.593%	0.601%	0.654%	1.227%	0.45	6.95	6.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.21	141.20	0.714%	0.842%	0.621%	0.691%	0.60	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	102.50	0.970%	1.463%	0.604%		0.65	9.45	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.03	117.43	1.359%	3.185%	0.161%	7.583%	0.95	12.12	12.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.35	112.81	2.251%	9.021%	7.017%	18.196%	1.38	22.44	22.14