

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 June, 2016

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Bond Indices Performance

Index	Close Value 29-Jun-2016	Previous Close Value 28-Jun-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.08	120.70	0.316%	1.03%	0.38%	2.02%	21.08%	6.27	6.23	0.53
All Bond Index (Return)	203.14	202.49	0.321%	1.28%	1.20%	3.71%	103.14%	6.27	6.23	0.53
Under 3 Bond Index (Clean)	91.30	91.27	0.037%	-0.35%	-1.06%	-1.96%	-8.70%	2.15	2.16	-0.30
Under 3 Bond Index (Return)	143.26	143.19	0.047%	0.01%	0.03%	0.23%	43.26%	2.15	2.16	-0.30
Under 5 Bond Index (Clean)	104.65	104.57	0.079%	-0.25%	-0.74%	-1.29%	4.65%	2.91	2.91	-0.21
Under 5 Bond Index (Return)	168.43	168.28	0.089%	0.08%	0.29%	0.77%	68.43%	2.91	2.91	-0.21
Under 10 Bond Index (Clean)	115.82	115.57	0.215%	0.23%	-0.26%	0.30%	15.82%	4.69	4.68	0.19
Under 10 Bond Index (Return)	189.72	189.30	0.221%	0.51%	0.64%	2.13%	89.72%	4.69	4.68	0.19
5 Plus Bond Index (Clean)	135.55	134.82	0.544%	2.28%	1.45%	5.81%	35.55%	9.54	9.47	0.74
5 Plus Bond Index (Return)	230.75	229.50	0.547%	2.47%	2.08%	7.08%	130.75%	9.54	9.47	0.74
10 Plus Bond Index (Clean)	149.42	148.01	0.957%	6.34%	4.85%	13.41%	49.42%	16.35	16.17	1.13
10 Plus Bond Index (Return)	265.74	263.22	0.958%	6.48%	5.32%	14.34%	165.74%	16.35	16.17	1.13

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	107.61	3.84	255	111.46	0.00	6,389	6,876	7121
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	111.13	3.14	255	114.27	0.00	9,256	10,285	10576
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.92	0.13	11	114.05	0.00	7,700	8,772	8782
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	120.13	4.12	255	124.25	0.00	6,667	8,008	8283
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.80	0.89	72	118.69	0.00	11,269	13,274	13374
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.23	3.49	255	125.72	0.00	8,252	10,086	10375
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.48	0.23	106	104.72	0.00	5,714	5,970	5983
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.42	1.08	101	125.50	0.00	5,480	6,818	6877
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.94	0.96	103	123.90	0.00	7,982	9,813	9889
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.19	1.60	108	142.79	0.00	11,480	16,209	16393
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.88	0.12	45	104.00	0.00	4,750	4,934	4940
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.53	0.30	45	119.82	0.00	7,928	9,476	9499
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.22	0.72	132	116.94	0.00	5,585	6,490	6531

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jun-2016	Previous Index Price 28-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	107.61	107.64	-0.020%	-0.469%	-1.282%	-2.368%	-0.34	1.25	1.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	111.13	111.09	0.029%	-0.332%	-0.971%	-1.533%	-0.32	2.18	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.92	113.81	0.092%	-0.271%	-0.580%	-1.143%	-0.27	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.13	120.05	0.069%	-0.365%	-0.921%	-1.642%	-0.18	3.01	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	117.80	117.68	0.102%	-0.175%	-0.521%	-0.718%	-0.17	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.23	122.03	0.164%	0.006%	-0.371%	-0.497%	-0.15	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.14	0.326%	0.616%	0.742%	2.246%	0.01	5.59	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.42	124.11	0.247%	0.195%	-0.084%	1.713%	0.23	6.07	6.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.94	122.35	0.481%	0.872%	0.458%	3.203%	0.38	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.19	140.63	0.400%	0.955%	0.086%	3.134%	0.54	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.88	103.37	0.486%	1.880%	1.181%		0.60	9.45	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.53	118.74	0.663%	3.711%	2.399%	9.530%	0.90	12.13	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.22	114.63	1.389%	10.435%	8.058%	21.242%	1.32	22.49	22.20

Return Price Performance			Index Price 29-Jun-2016	Previous Index Price 28-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	-0.006%	-0.063%	-0.037%	0.105%	-0.34	1.25	1.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.27	114.23	0.039%	-0.011%	0.018%	0.441%	-0.32	2.18	2.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.05	113.93	0.103%	-3.691%	-3.381%	-3.016%	-0.27	2.85	2.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.25	124.15	0.080%	0.023%	0.273%	0.747%	-0.18	3.01	3.02
IE0034074488	3407448	4.5 Treas Bnd 2020	118.69	118.55	0.112%	0.127%	-3.275%	-2.571%	-0.17	3.57	3.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	125.72	125.51	0.171%	0.322%	0.623%	1.509%	-0.15	3.90	3.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.37	0.328%	0.676%	0.932%	1.838%	0.01	5.59	5.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.50	125.18	0.254%	0.442%	0.687%	0.094%	0.23	6.07	6.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	123.30	0.484%	1.088%	1.141%	1.717%	0.38	6.95	6.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.79	142.21	0.406%	1.251%	1.029%	1.100%	0.54	7.36	7.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.00	103.49	0.487%	1.957%	1.094%		0.60	9.45	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.82	119.03	0.667%	3.873%	0.829%	8.301%	0.90	12.13	12.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.94	115.35	1.385%	10.530%	8.499%	19.832%	1.32	22.49	22.20